



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 02/01/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 03/01/2014	Any day expiry	10.64570	10.64570		10.50570	10.50570		15.06	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	645.70310	0.64570	505.77140	0.50577	645.703	31.60	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	0.00310	0.00000	0.07140	0.00007	0.003	31.60	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	149.08750	0.14909	45.37410	0.04537	149.088	18.27	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	3.38750	0.00339	39.67410	0.03967	3.388	18.27	0	0.00
\$ / R	On 21/01/2014	Any day expiry			10.66450	10.66450	10.52840	10.52840		13.95	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	570.34390	0.57034	439.59720	0.43960	570.344	13.92	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	5.84390	0.00584	11.19720	0.01120	5.844	13.92	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	305.46220	0.30546	197.32300	0.19732	305.462	13.93	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	40.96220	0.04096	68.92300	0.06892	40.962	13.93	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.67540	10.67540	10.53950	10.53950		14.26	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,375.40380	2.37540	2,239.50330	2.23950	2,375.404	23.44	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00380	0.00000	0.00330	0.00000	0.004	23.44	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	12.36120	0.01236	19.53000	0.01953	12.361	13.75	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	567.76120	0.56776	439.03000	0.43903	567.761	13.75	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	254.53540	0.25454	159.84350	0.15984	254.535	14.03	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	89.13540	0.08914	130.34350	0.13034	89.135	14.03	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	92.75930	0.09276	135.75860	0.13576	92.759	14.05	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	248.15930	0.24816	155.25860	0.15526	248.159	14.05	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	241.87910	0.24188	150.78590	0.15079	241.879	14.06	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	96.47910	0.09648	141.28590	0.14129	96.479	14.06	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.71440	10.71440	10.57760	10.57760		14.29	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,414.48810	2.41449	2,277.69950	2.27770	2,414.488	19.86	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.08810	0.00009	0.09950	0.00010	0.088	19.86	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	739.56120	0.73956	609.60880	0.60961	739.561	13.70	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	25.16120	0.02516	32.00880	0.03201	25.161	13.70	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	311.45570	0.31146	222.28780	0.22229	311.456	14.09	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	167.05570	0.16706	214.68780	0.21469	167.056	14.09	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	305.86760	0.30587	217.61740	0.21762	305.868	14.10	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	171.46760	0.17147	220.01740	0.22002	171.468	14.10	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	300.35090	0.30035	213.01950	0.21302	300.351	14.12	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	175.95090	0.17595	225.41950	0.22542	175.951	14.12	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.71560	10.71560	10.57880	10.57880		14.30	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	281.97000	0.28197	199.98320	0.19998	281.970	14.20	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	196.37000		0.19637		251.18320	0.25118	196.370	14.20	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.71680		10.71680		10.58010	10.58010		14.33	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,628.12060		1.62812		1,491.55020	1.49155	1,628.121	16.69	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	1.32060		0.00132		1.45020	0.00145	1.321	16.69	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,618.16100		1.61816		1,481.59560	1.48160	1,618.161	16.65	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	1.36100		0.00136		1.49560	0.00150	1.361	16.65	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,608.20270		1.60820		1,471.64250	1.47164	1,608.203	16.61	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	1.40270		0.00140		1.54250	0.00154	1.403	16.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.74500		10.74500		10.60980	10.60980		14.48	474,176,850.00	44,130	739,041.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,045.07360		3.04507		2,909.85600	2.90986	3,045.074	21.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.07360		0.00007		0.05600	0.00006	0.074	21.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,545.23820		2.54524		2,410.02130	2.41002	2,545.238	19.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.23820		0.00024		0.22130	0.00022	0.238	19.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.82490		0.00082		0.91200	0.00091	0.825	17.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,045.82490		2.04582		1,910.71200	1.91071	2,045.825	17.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,499.12580		1.49913		1,364.40120	1.36440	1,499.126	15.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	4.12580		0.00413		4.60120	0.00460	4.126	15.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,165.81590		1.16582		1,032.43460	1.03243	1,165.816	14.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	10.81590		0.01082		12.63460	0.01263	10.816	14.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	11.12180		0.01112		13.08420	0.01308	11.122	14.44	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,156.12180		1.15612		1,022.88420	1.02288	1,156.122	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,146.43650		1.14644		1,013.34760	1.01335	1,146.436	14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	11.43650		0.01144		13.54760	0.01355	11.437	14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,059.68500		1.05969		928.22860	0.92823	1,059.685	14.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	14.68500		0.01468		18.42860	0.01843	14.685	14.11	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	17.42560		0.01743		21.76420	0.02176	17.426	14.04	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,012.42560		1.01243		881.56420	0.88156	1,012.426	14.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	965.60050		0.96560		835.42030	0.83542	965.601	13.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	20.60050		0.02060		25.62030	0.02562	20.601	13.98	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	873.47210		0.87347		744.95210	0.74495	873.472	13.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	28.47210		0.02847		35.15210	0.03515	28.472	13.85	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	38.77310		0.03877		47.59140	0.04759	38.773	13.73	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	783.77310		0.78377		657.39140	0.65739	783.773	13.73	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	654.94580		0.65495		537.46220	0.53746	654.946	13.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	59.94580		0.05995		77.66220	0.07766	59.946	13.54	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	613.83030		0.61383		500.86400	0.50086	613.830	13.47	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	68.83030		0.06883		91.06400	0.09106	68.830	13.47	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	73.49420		0.07349		96.84170	0.09684	73.494	13.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	598.49420		0.59849		486.64170	0.48664	598.494	13.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	575.89360		0.57589		465.76200	0.46576	575.894	13.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	80.89360		0.08089		105.96200	0.10596	80.894	13.57	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	539.33460		0.53933		432.20030	0.43220	539.335	13.66	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	94.33460		0.09433		122.40030	0.12240	94.335	13.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	97.19190		0.09719		125.87470	0.12587	97.192	13.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	532.19190		0.53219		425.67470	0.42567	532.192	13.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	518.08210		0.51808		412.81680	0.41282	518.082	13.71	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	103.08210		0.10308		133.01680	0.13302	103.082	13.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	511.11270		0.51111		406.48320	0.40648	511.113	13.73	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	106.11270		0.10611		136.68320	0.13668	106.113	13.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	109.20330		0.10920		140.41160	0.14041	109.203	13.75	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	504.20330		0.50420		400.21160	0.40021	504.203	13.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	470.53840		0.47054		369.82180	0.36982	470.538	13.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	125.53840		0.12554		160.02180	0.16002	125.538	13.84	251,076.80	2,000	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	438.37000		0.43837		341.04010	0.34104	438.370	13.93	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	143.37000		0.14337		181.24010	0.18124	143.370	13.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	162.71300		0.16271		204.06610	0.20407	162.713	14.02	0.00	0	3,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	407.71300		0.40771		313.86610	0.31387	407.713	14.02	1,223,139.00	3,000	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	378.57730	0.37858	288.28710	0.28829	378.577	14.12	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	183.57730	0.18358	228.48710	0.22849	183.577	14.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	350.96110	0.35096	264.28580	0.26429	350.961	14.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	205.96110	0.20596	254.48580	0.25449	205.961	14.21	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	210.62020	0.21062	260.33170	0.26033	210.620	14.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	345.62020	0.34562	260.13170	0.26013	345.620	14.23	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	324.85580	0.32486	244.12750	0.24413	324.856	14.30	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	229.85580	0.22986	284.32750	0.28433	229.856	14.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	309.90660	0.30991	232.74800	0.23275	309.907	14.36	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	244.90660	0.24491	302.94800	0.30295	244.907	14.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	255.23840	0.25524	315.65170	0.31565	255.238	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	300.23840	0.30024	225.45170	0.22545	300.238	14.39	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	277.08340	0.27708	0.00000	0.00000	277.083	14.48	138,541.70	500	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	282.08340	0.28208	0.00000	0.00000	282.083	14.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	257.31040	0.25731	192.22040	0.19222	257.310	14.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	312.31040	0.31231	382.42040	0.38242	312.310	14.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	343.90230	0.34390	417.70110	0.41770	343.902	14.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	238.90230	0.23890	177.50110	0.17750	238.902	14.87	358,353.45	1,500	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	221.79160	0.22179	163.93610	0.16394	221.792	15.06	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	376.79160	0.37679	454.13610	0.45414	376.792	15.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	191.16640	0.19117	139.95310	0.13995	191.166	15.45	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	446.16640	0.44617	530.15310	0.53015	446.166	15.45	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	519.86480	0.51986	609.87500	0.60987	519.865	15.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	164.86480	0.16486	119.67500	0.11967	164.865	15.84	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	153.16280	0.15316	110.75250	0.11075	153.163	16.03	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	558.16280	0.55816	650.95250	0.65095	558.163	16.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	142.34230	0.14234	102.91110	0.10291	142.342	16.22	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	597.34230	0.59734	693.11110	0.69311	597.342	16.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	637.33790	0.63734	735.91350	0.73591	637.338	16.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	132.33790	0.13234	95.71350	0.09571	132.338	16.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	93.92830	0.09393	67.60950	0.06761	93.928	17.48	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	848.92830	0.84893	957.80950	0.95781	848.928	17.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	68.31490	0.06831	48.84490	0.04884	68.315	18.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,073.31490	1.07331	1,189.04490	1.18904	1,073.315	18.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,305.57370	1.30557	1,426.20540	1.42621	1,305.574	19.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	50.57370	0.05057	36.00540	0.03601	50.574	19.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	38.16470	0.03816	27.24570	0.02725	38.165	20.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,543.16470	1.54316	1,667.44570	1.66745	1,543.165	20.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	29.46890	0.02947	21.15150	0.02115	29.469	21.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,784.46890	1.78447	1,911.35150	1.91135	1,784.469	21.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,930.50860	1.93051	2,058.58680	2.05859	1,930.509	22.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	25.50860	0.02551	18.38680	0.01839	25.509	22.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	24.35350	0.02435	17.58350	0.01758	24.353	22.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,979.35350	1.97935	2,107.78350	2.10778	1,979.354	22.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	21.30320	0.02130	17.04410	0.01704	21.303	23.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,126.30320	2.12630	2,257.24410	2.25724	2,126.303	23.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	19.95790	0.01996	16.64250	0.01664	19.958	23.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,274.95790	2.27496	2,406.84250	2.40684	2,274.958	23.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	13.18510	0.01319	8.53710	0.00854	13.185	30.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,518.18510	3.51819	3,648.73710	3.64874	3,518.185	30.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	9.40630	0.00941	5.94230	0.00594	9.406	30.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,764.40630	3.76441	3,896.14230	3.89614	3,764.406	30.79	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.74880	10.74880	10.61350	10.61350		14.51	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,661.63760	1.66164	1,526.64360	1.52664	1,661.638	16.12	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	2.83760	0.00284	3.14360	0.00314	2.838	16.12	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,651.72030	1.65172	1,516.73600	1.51674	1,651.720	16.09	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	2.92030	0.00292	3.23600	0.00324	2.920	16.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	3.00530	0.00301		3.33110	0.00333		3.005	16.06	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,641.80530	1.64181		1,506.83110	1.50683		1,641.805	16.06	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.76200		10.76200	10.62650	10.62650			14.52	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,462.45900	2.46246		2,326.94750	2.32695		2,462.459	18.79	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.45900	0.00046		0.44750	0.00045		0.459	18.79	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	721.21800	0.72122		600.09580	0.60010		721.218	13.65	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	59.21800	0.05922		73.59580	0.07360		59.218	13.65	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.81410		10.81410	10.67630	10.67630			14.90	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,515.71400	2.51571		2,377.67310	2.37767		2,515.714	18.56	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	1.61400	0.00161		1.37310	0.00137		1.614	18.56	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	933.28120	0.93328		806.45230	0.80645		933.281	14.14	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	59.18120	0.05918		70.15230	0.07015		59.181	14.14	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.86460		10.86460	10.72570	10.72570			15.13	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,003.03140	1.00303		876.92390	0.87692		1,003.031	14.25	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	78.43140	0.07843		91.22390	0.09122		78.431	14.25	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	994.64070	0.99464		868.81300	0.86881		994.641	14.25	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	80.04070	0.08004		93.11300	0.09311		80.041	14.25	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	986.27620	0.98628		860.73250	0.86073		986.276	14.24	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	81.67620	0.08168		95.03250	0.09503		81.676	14.24	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			10.86630		10.86630	10.72730	10.72730			15.15	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,569.84750	2.56985		2,430.81070	2.43081		2,569.848	18.26	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	3.54750	0.00355		3.51070	0.00351		3.548	18.26	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	843.09720	0.84310		723.38940	0.72339		843.097	14.12	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	116.79720	0.11680		136.08940	0.13609		116.797	14.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.89400		10.89400	10.75430	10.75430			15.36	27,725,230.00	2,545	60,118.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,896.86040	2.89686		2,756.86150	2.75686		2,896.860	19.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	2.86040	0.00286		2.56150	0.00256		2.860	19.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,451.21090	2.45121		2,311.06110	2.31106		2,451.211	18.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	7.21090	0.00721		6.76110	0.00676		7.211	18.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,264.44960	2.26445		2,124.21310	2.12421		2,264.450	17.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	10.44960	0.01045		9.91310	0.00991		10.450	17.65	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,156.74170	2.15674		2,016.43220	2.01643		2,156.742	17.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	12.74170	0.01274		12.13220	0.01213		12.742	17.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,127.39300	2.12739		1,987.11500	1.98712		2,127.393	17.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	13.39300	0.01339		12.81500	0.01282		13.393	17.30	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,913.23610	1.91324		1,773.34950	1.77335		1,913.236	16.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	19.23610	0.01924		19.04950	0.01905		19.236	16.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,720.59250	1.72059		1,581.41550	1.58142		1,720.593	16.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	26.59250	0.02659		27.11550	0.02712		26.593	16.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,353.31190	1.35331		1,217.19320	1.21719		1,353.312	15.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	49.31190	0.04931		52.89320	0.05289		49.312	15.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,344.08660	1.34409		1,208.08800	1.20809		1,344.087	15.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	50.08660	0.05009		53.78800	0.05379		50.087	15.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,334.87280	1.33487		1,198.99690	1.19900		1,334.873	14.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	50.87280	0.05087		54.69690	0.05470		50.873	14.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,207.18420	1.20718		1,074.97880	1.07498		1,207.184	14.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	63.18420	0.06318		70.67880	0.07068		63.184	14.59	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,162.22690	1.16223		1,032.72640	1.03273		1,162.227	14.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	68.22690	0.06823		78.42640	0.07843		68.227	14.45	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,019.18350	1.01918		894.13580	0.89414		1,019.184	14.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	95.18350	0.09518		109.83580	0.10984		95.184	14.35	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	986.59630	0.98660		862.75880	0.86276		986.596	14.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	102.59630	0.10260		118.45880	0.11846		102.596	14.33	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	891.52630	0.89153		771.70880	0.77171		891.526	14.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	127.52630	0.12753		147.40880	0.14741		127.526	14.27	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	484.88060	0.48488		408.22480	0.40822		484.881	15.14	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	390.88060	0.39088		453.92480	0.45392		390.881	15.14	0.00	0	0.00

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	11.00	Call	404.37690	0.40438	339.59650	0.33960	404.377	15.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	510.37690	0.51038	585.29650	0.58530	510.377	15.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	243.36860	0.24337	201.60900	0.20161	243.369	17.49	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	949.36860	0.94937	1,047.30900	1.04731	949.369	17.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	193.08610	0.19309	159.07460	0.15907	193.086	18.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,199.08610	1.19909	1,304.77460	1.30477	1,199.086	18.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	179.37380	0.17937	147.38600	0.14739	179.374	18.75	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,285.37380	1.28537	1,393.08600	1.39309	1,285.374	18.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	155.29210	0.15529	127.23020	0.12723	155.292	19.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,461.29210	1.46129	1,572.93020	1.57293	1,461.292	19.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	151.00830	0.15101	123.65420	0.12365	151.008	19.48	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,497.00830	1.49701	1,609.35420	1.60935	1,497.008	19.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	126.77720	0.12678	103.50230	0.10350	126.777	20.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,732.77720	1.73278	1,849.20230	1.84920	1,732.777	20.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	99.18790	0.09919	80.70170	0.08070	99.188	21.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,105.18790	2.10519	2,226.40170	2.22640	2,105.188	21.51	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.90220	10.90220	10.76230	10.76230		15.35	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,136.51560	2.13652	1,995.97360	1.99597	2,136.516	17.29	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	14.31560	0.01432	13.67360	0.01367	14.316	17.29	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	902.36880	0.90237	782.39230	0.78239	902.369	14.26	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	130.16880	0.13017	150.09230	0.15009	130.169	14.26	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	158.00310	0.15800	129.93910	0.12994	158.003	19.44	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,495.80310	1.49580	1,607.63910	1.60764	1,495.803	19.44	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.01180	11.01180	10.87020	10.87020		15.83	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,155.55270	1.15555	1,036.85800	1.03686	1,155.553	14.45	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	133.75270	0.13375	156.65800	0.15666	133.753	14.45	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,147.77760	1.14778	1,029.37760	1.02938	1,147.778	14.45	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	135.97760	0.13598	159.17760	0.15918	135.978	14.45	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	138.23130	0.13823	161.72320	0.16172	138.231	14.45	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,140.03130	1.14003	1,021.92320	1.02192	1,140.031	14.45	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	906.88330	0.90688	801.14530	0.80115	906.883	14.53	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	225.08330	0.22508	260.94530	0.26095	225.083	14.53	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	279.13750	0.27914	243.41590	0.24342	279.138	18.60	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,337.33750	1.33734	1,443.21590	1.44322	1,337.338	18.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.05280	11.05280	10.91050	10.91050		15.95	0.00	0	6,940.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,160.98610	3.16099	3,019.10280	3.01910	3,160.986	18.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	8.18610	0.00819	8.60280	0.00860	8.186	18.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,668.66220	2.66866	2,527.54160	2.52754	2,668.662	17.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	15.86220	0.01586	17.04160	0.01704	15.862	17.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,202.29950	2.20230	2,063.98750	2.06399	2,202.300	16.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	29.49950	0.02950	33.48750	0.03349	29.499	16.12	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,183.22140	2.18322	2,045.02210	2.04502	2,183.221	16.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	30.42140	0.03042	34.52210	0.03452	30.421	16.09	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	35.42480	0.03542	40.13390	0.04013	35.425	15.92	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,088.22480	2.08822	1,950.63390	1.95063	2,088.225	15.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,807.87010	1.80787	1,672.62940	1.67263	1,807.870	15.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	55.07010	0.05507	62.12940	0.06213	55.070	15.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,536.47460	1.53647	1,404.59860	1.40460	1,536.475	14.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	83.67460	0.08367	94.09860	0.09410	83.675	14.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	124.32450	0.12432	144.88240	0.14488	124.325	14.44	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,277.12450	1.27712	1,155.38240	1.15538	1,277.124	14.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,196.68110	1.19668	1,080.36000	1.08036	1,196.681	14.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	143.88110	0.14388	169.86000	0.16986	143.881	14.38	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,056.18020	1.05618	945.68450	0.94568	1,056.180	14.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	193.38020	0.19338	225.18450	0.22518	193.380	14.49	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	199.18160	0.19918	231.62890	0.23163	199.182	14.50	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,041.98160	1.04198	932.12890	0.93213	1,041.982	14.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014		Foreign Exchange Future	10.23	Call	1,027.90140	1.02790	918.69380	0.91869	1,027.901	14.51	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.23	Put	205.10140	0.20510	238.19380	0.23819	205.101	14.51	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Call	986.35190	0.98635	879.11330	0.87911	986.352	14.55	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Put	223.55190	0.22355	258.61330	0.25861	223.552	14.55	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Put	226.73120	0.22673	262.12220	0.26212	226.731	14.55	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Call	979.53120	0.97953	872.62220	0.87262	979.531	14.55	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Call	972.74020	0.97274	866.16500	0.86617	972.740	14.56	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Put	229.94020	0.22994	265.66500	0.26567	229.940	14.56	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.38	Call	926.02610	0.92603	823.69580	0.82370	926.026	14.60	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.38	Put	253.22610	0.25323	293.19580	0.29320	253.226	14.60	0.00	0	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Put	296.59200	0.29659	348.52470	0.34852	296.592	14.66	0.00	0	5,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Call	849.39200	0.84939	759.02470	0.75902	849.392	14.66	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	630.19970	0.63020	558.90950	0.55891	630.200	15.72	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	527.39970	0.52740	598.40950	0.59841	527.400	15.72	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Call	439.75070	0.43975	388.82760	0.38883	439.751	17.07	0.00	0	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Put	896.95070	0.89695	988.32760	0.98833	896.951	17.07	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Put	1,275.98380	1.27598	1,380.59520	1.38060	1,275.984	18.29	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Call	328.78380	0.32878	291.09520	0.29110	328.784	18.29	0.00	0	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	310.83220	0.31083	274.91650	0.27492	310.832	18.54	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,358.03220	1.35803	1,464.41650	1.46442	1,358.032	18.54	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Call	270.64630	0.27065	239.46540	0.23947	270.646	19.14	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Put	1,567.84630	1.56785	1,678.96540	1.67897	1,567.846	19.14	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Put	1,602.04970	1.60205	1,713.88990	1.71389	1,602.050	19.24	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Call	264.84970	0.26485	234.38990	0.23439	264.850	19.24	0.00	0	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Call	257.84050	0.25784	228.25220	0.22825	257.840	19.36	0.00	0	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Put	1,645.04050	1.64504	1,757.75220	1.75775	1,645.040	19.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	237.06710	0.23707	210.08030	0.21008	237.067	19.74	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	1,784.26710	1.78427	1,899.58030	1.89958	1,784.267	19.74	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	2,278.66540	2.27867	2,403.55960	2.40356	2,278.665	21.05	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	181.46540	0.18147	164.05960	0.16406	181.465	21.05	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry			11.13870	11.13870	10.99510	10.99510		16.32	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Call	1,187.57070	1.18757	1,078.89480	1.07889	1,187.571	14.66	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Put	208.87070	0.20887	243.79480	0.24379	208.871	14.66	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Call	433.87110	0.43387	391.13950	0.39114	433.871	18.03	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Put	1,205.17110	1.20517	1,306.03950	1.30604	1,205.171	18.03	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			11.20430	11.20430	11.05970	11.05970		16.51	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	3,223.41900	3.22342	3,079.59950	3.07960	3,223.419	18.36	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	19.11900	0.01912	19.89950	0.01990	19.119	18.36	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	2,785.55060	2.78555	2,642.73280	2.64273	2,785.551	17.29	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	31.25060	0.03125	33.03280	0.03303	31.251	17.29	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,737.26410	2.73726	2,594.60190	2.59460	2,737.264	17.18	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	32.96410	0.03296	34.90190	0.03490	32.964	17.18	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,689.06280	2.68906	2,546.56920	2.54657	2,689.063	17.06	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	34.76280	0.03476	36.86920	0.03687	34.763	17.06	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Call	2,260.75640	2.26076	2,122.32630	2.12233	2,260.756	16.05	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Put	56.45640	0.05646	62.62630	0.06263	56.456	16.05	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Call	1,810.57630	1.81058	1,678.27700	1.67828	1,810.576	15.46	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	106.27630	0.10628	118.57700	0.11858	106.276	15.46	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,723.97560	1.72398	1,593.31470	1.59331	1,723.976	15.35	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	119.67560	0.11968	133.61470	0.13361	119.676	15.35	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,392.05610	1.39206	1,272.73040	1.27273	1,392.056	14.88	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	187.75610	0.18776	213.03040	0.21303	187.756	14.88	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Call	1,123.33040	1.12333	1,022.67950	1.02268	1,123.330	15.02	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Put	299.03040	0.29903	342.97950	0.34298	299.030	15.02	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Call	1,048.28210	1.04828	951.76990	0.95177	1,048.282	15.13	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Put	343.98210	0.34398	392.06990	0.39207	343.982	15.13	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	796.55660	0.79656	726.58340	0.72658	796.557	16.05	0.00	0	6.00

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	11.00	Put	592.25660		0.59226		666.88340	0.66688	592.257	16.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	614.28990		0.61429		558.67060	0.55867	614.290	17.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	909.98990		0.90999		998.97060	0.99897	909.990	17.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	480.64500		0.48065		437.55520	0.43756	480.645	18.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,276.34500		1.27635		1,377.85520	1.37786	1,276.345	18.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	478.39550		0.47840		435.51540	0.43552	478.396	18.25	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	1,284.09550		1.28410		1,385.81540	1.38582	1,284.096	18.25	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.38620		11.38620		11.24050	11.24050		17.15	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	612.61870		0.61262		683.46620	0.68347	612.619	16.28	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,008.81870		1.00882		933.96620	0.93397	1,008.819	16.28	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,004.40700		1.00441		929.87720	0.92988	1,004.407	16.31	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	618.20700		0.61821		689.37720	0.68938	618.207	16.31	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,000.01850		1.00002		925.81520	0.92582	1,000.019	16.33	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	623.81850		0.62382		695.31520	0.69532	623.818	16.33	0.00	0	0.00
\$ / R MAXI	On 10/01/2014	Any day expiry			10.64730		10.64730		10.51100	10.51100		13.98	0.00	0	0.00
\$ / R MAXI	On 10/01/2014	Any day expiry	10.30	Call	35,507.24600		0.35507		23,075.82910	0.23076	35,507.246	15.41	0.00	0	200.00
\$ / R MAXI	On 10/01/2014	Any day expiry	10.30	Put	777.24600		0.00777		1,975.82910	0.01976	777.246	15.41	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.74500		10.74500		10.60980	10.60980		14.48	64,470.00	6	403.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	51,808.21250		0.51808		41,281.67860	0.41282	51,808.213	13.71	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	10,308.21250		0.10308		13,301.67860	0.13302	10,308.213	13.71	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	41,372.21540		0.41372		31,917.22960	0.31917	41,372.215	14.01	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	15,872.21540		0.15872		19,937.22960	0.19937	15,872.215	14.01	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	40,771.30470		0.40771		31,386.61270	0.31387	40,771.305	14.02	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	16,271.30470		0.16271		20,406.61270	0.20407	16,271.305	14.02	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	40,176.30310		0.40176		30,862.19640	0.30862	40,176.303	14.04	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	16,676.30310		0.16676		20,882.19640	0.20882	16,676.303	14.04	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.89400		10.89400		10.75430	10.75430		15.36	0.00	0	207.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	53,684.49420		0.53684		45,348.64520	0.45349	53,684.494	14.90	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	33,284.49420		0.33284		38,918.64520	0.38919	33,284.494	14.90	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	53,192.37810		0.53192		44,907.38510	0.44907	53,192.378	14.92	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	33,792.37810		0.33792		39,477.38510	0.39477	33,792.378	14.92	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	52,704.25370		0.52704		44,470.02970	0.44470	52,704.254	14.94	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	34,304.25370		0.34304		40,040.02970	0.40040	34,304.254	14.94	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.05280		11.05280		10.91050	10.91050		15.95	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	77,408.10650		0.77408		68,981.56020	0.68982	77,408.107	14.99	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	36,128.10650		0.36128		41,931.56020	0.41932	36,128.106	14.99	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	76,895.61490		0.76896		68,512.25410	0.68512	76,895.615	15.02	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	36,615.61490		0.36616		42,462.25410	0.42462	36,615.615	15.02	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	76,386.46640		0.76386		68,045.83980	0.68046	76,386.466	15.04	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	37,106.46640		0.37106		42,995.83980	0.42996	37,106.466	15.04	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			17.66150		17.66150		17.54200	17.54200		13.46	9,943,424.50	563	31,578.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	4,811.50200		4.81150		4,692.28900	4.69229	4,811.502	16.41	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.00200		0.00000		0.28900	0.00029	0.002	16.41	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	4,661.50750		4.66151		4,542.41020	4.54241	4,661.508	16.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.00750		0.00001		0.41020	0.00041	0.008	16.92	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	3,415.86100		3.41586		3,296.38770	3.29639	3,415.861	20.16	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4.36100		0.00436		4.38770	0.00439	4.361	20.16	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	3,376.02250		3.37602		3,256.56000	3.25656	3,376.023	20.02	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	4.52250		0.00452		4.56000	0.00456	4.523	20.02	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	3,366.06370		3.36606		3,246.60410	3.24660	3,366.064	19.98	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	4.56370		0.00456		4.60410	0.00460	4.564	19.98	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	3,356.10550		3.35611		3,236.64870	3.23665	3,356.105	19.95	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	4.60550		0.00461		4.64870	0.00465	4.606	19.95	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	3,166.98430		3.16698		3,047.59330	3.04759	3,166.984	19.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put		5.48430	0.00548		5.59330	0.00559	5.484	19.27	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	2,274.72430		2.27472	2,156.21720	2.15622		2,274.724	16.03	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	13.22430		0.01322	14.21720	0.01422		13.224	16.03	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	815.72900		0.81573	716.51860	0.71652		815.729	12.89	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	154.22900		0.15423	174.51860	0.17452		154.229	12.89	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	199.06200		0.19906	156.00750	0.15601		199.062	14.85	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	937.56200		0.93756	1,014.00750	1.01401		937.562	14.85	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.89390		17.89390	17.76790	17.76790			14.32	35,787.80	2	1,570.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,931.43090		1.93143	1,811.41090	1.81141		1,931.431	13.26	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	77.53090		0.07753	83.51090	0.08351		77.531	13.26	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,922.04210		1.92204	1,802.75350	1.80275		1,922.042	13.23	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	78.14210		0.07814	84.85350	0.08485		78.142	13.23	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,912.65890		1.91266	1,794.11030	1.79411		1,912.659	13.21	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	78.75890		0.07876	86.21030	0.08621		78.759	13.21	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,253.04440		1.25304	1,152.52910	1.15253		1,253.044	13.39	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	239.14440		0.23914	264.62910	0.26463		239.144	13.39	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.13930		18.13930	18.01040	18.01040			15.08	0.00	0	320.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,627.51500		1.62751	1,521.91240	1.52191		1,627.515	14.03	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	328.21500		0.32822	351.51240	0.35151		328.215	14.03	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,620.45990		1.62046	1,514.99970	1.51500		1,620.460	14.03	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	331.15990		0.33116	354.59970	0.35460		331.160	14.03	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,613.42260		1.61342	1,508.10040	1.50810		1,613.423	14.04	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	334.12260		0.33412	357.70040	0.35770		334.123	14.04	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.37000		18.37000	18.23850	18.23850			15.50	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,484.07140		1.48407	1,392.73830	1.39274		1,484.071	14.62	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	654.07140		0.65407	694.23830	0.69424		654.071	14.62	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,478.78490		1.47878	1,387.63590	1.38764		1,478.785	14.63	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	658.78490		0.65878	699.13590	0.69914		658.785	14.63	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,473.52270		1.47352	1,382.54470	1.38254		1,473.523	14.64	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	663.52270		0.66352	704.04470	0.70404		663.523	14.64	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10244		0.10244	0.10109	0.10109			13.56	0.00	0	164.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,252.67890		0.01253	1,119.76060	0.01120		1,252.679	15.68	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	8.87890		0.00009	11.16060	0.00011		8.879	15.68	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	387.37500		0.00387	318.47010	0.00318		387.375	13.56	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	143.57500		0.00144	209.87010	0.00210		143.575	13.56	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	80.15910		0.00080	65.99420	0.00066		80.159	17.25	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	836.35910		0.00836	957.39420	0.00957		836.359	17.25	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10392		0.10392	0.10252	0.10252			15.50	0.00	0	12,884.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,419.93400		0.01420	1,293.68540	0.01294		1,419.934	14.53	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	28.33400		0.00028	41.58540	0.00042		28.334	14.53	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	644.37590		0.00644	567.42770	0.00567		644.376	15.50	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	252.77590		0.00253	315.32770	0.00315		252.776	15.50	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	267.86580		0.00268	236.66240	0.00237		267.866	18.17	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	876.26580		0.00876	984.56240	0.00985		876.266	18.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.66680		14.66680	14.60730	14.60730			12.47	83,688,760.80	5,706	80,488.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,180.81490		2.18081	2,122.24790	2.12225		2,180.815	15.82	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	4.01490		0.00401	4.94790	0.00495		4.015	15.82	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,170.86860		2.17087	2,112.31460	2.11231		2,170.869	15.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	4.06860		0.00407	5.01460	0.00501		4.069	15.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,160.92330		2.16092	2,102.38200	2.10238		2,160.923	15.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	4.12330		0.00412	5.08200	0.00508		4.123	15.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,021.78180		2.02178	1,963.44630	1.96345		2,021.782	15.16	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	4.98180		0.00498	6.14630	0.00615		4.982	15.16	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,823.38840		1.82339	1,765.43750	1.76544		1,823.388	14.33	0.00	0	0.00



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	6.58840		0.00659		8.13750	0.00814	6.588	14.33	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	824.64490		0.82464	869.58840	0.86959	824.645	14.54	0.00	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	141.44490		0.14144	126.88840	0.12689	141.445	14.54	0.00	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.87110		14.87110	14.80750	14.80750		13.88	0.00	0.00	0	19,438.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,212.68180		1.21268	1,164.71390	1.16471	1,212.682	13.02	0.00	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	131.58180		0.13158	147.21390	0.14721	131.582	13.02	0.00	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,204.60650		1.20461	1,156.76310	1.15676	1,204.606	13.01	0.00	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	133.50650		0.13351	149.26310	0.14926	133.506	13.01	0.00	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,196.55310		1.19655	1,148.83180	1.14883	1,196.553	13.01	0.00	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	135.45310		0.13545	151.33180	0.15133	135.453	13.01	0.00	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.09130		15.09130	15.02620	15.02620		14.72	0.00	0.00	0	750.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,111.93220		1.11193	1,074.75050	1.07475	1,111.932	13.65	0.00	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	360.63220		0.36063	388.55050	0.38855	360.632	13.65	0.00	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	364.22070		0.36422	392.80260	0.39280	364.221	13.65	0.00	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,105.52070		1.10552	1,069.00260	1.06900	1,105.521	13.65	0.00	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,099.67300		1.09967	1,063.28070	1.06328	1,099.673	13.66	0.00	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	368.37300		0.36837	397.08070	0.39708	368.373	13.66	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.30240		15.30240	15.23650	15.23650		15.31	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,841.84910		1.84185	1,789.33300	1.78933	1,841.849	14.03	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	229.44910		0.22945	242.83300	0.24283	229.449	14.03	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,833.89610		1.83390	1,781.49450	1.78149	1,833.896	14.02	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	231.49610		0.23150	244.99450	0.24499	231.496	14.02	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,825.96130		1.82596	1,774.02340	1.77402	1,825.961	14.02	0.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	233.56130		0.23356	247.52340	0.24752	233.561	14.02	0.00	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.55510		15.55510	15.49050	15.49050		15.93	0.00	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	729.98100		0.72998	759.73470	0.75973	729.981	15.14	0.00	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,345.08100		1.34508	1,310.23470	1.31023	1,345.081	15.14	0.00	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,340.28480		1.34028	1,305.59460	1.30559	1,340.285	15.16	0.00	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	735.18480		0.73518	765.09460	0.76509	735.185	15.16	0.00	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,335.50680		1.33551	1,300.97250	1.30097	1,335.507	15.17	0.00	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	740.40680		0.74041	770.47250	0.77047	740.407	15.17	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.36362		110.36362	110.36232	110.36232		0.00	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	626.38000		0.62638	627.68000	0.62768	626.380	0.00	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	636.38000		0.63638	637.68000	0.63768	636.380	0.00	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	646.38000		0.64638	647.68000	0.64768	646.380	0.00	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.71653		107.71653	107.71395	107.71395		0.00	0.00	0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	726.53000		0.72653	723.95000	0.72395	726.530	0.00	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	716.53000		0.71653	713.95000	0.71395	716.530	0.00	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	706.53000		0.70653	703.95000	0.70395	706.530	0.00	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future			113.39690		113.39690	113.39415	113.39415		0.00	0.00	0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,406.90000		3.40690	3,404.15000	3.40415	3,406.900	0.00	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	3,396.90000		3.39690	3,394.15000	3.39415	3,396.900	0.00	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	3,386.90000		3.38690	3,384.15000	3.38415	3,386.900	0.00	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			412.87600		412.87600		414.02200	414.02200			0.00	0	0.00
AL37	On 08/05/2014	Index Future			418.30600		418.30600		419.46600	419.46600			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			486.32700		486.32700		488.22900	488.22900			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			492.72300		492.72300		494.64800	494.64800			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			437.26300		437.26300		438.96500	438.96500			0.00	0	802.00
ALBI	On 08/05/2014	Index Future			443.01300		443.01300		444.73700	444.73700			0.00	0	35.00
ALBI	On 07/08/2014	Index Future			449.01300		449.01300		450.76700	450.76700			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.53290		9.53290		9.41720	9.41720		11.85	1,668,257.50	175	9,087.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	223.71580		0.22372		171.42550	0.17143	223.716	11.80	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	180.81580		0.18082		244.22550	0.24423	180.816	11.80	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	218.66270		0.21866		167.46350	0.16746	218.663	11.81	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	185.76270		0.18576		250.26350	0.25026	185.763	11.81	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	213.68910		0.21369		163.57520	0.16358	213.689	11.81	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	190.78910		0.19079		256.37520	0.25638	190.789	11.81	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.60920		9.60920		9.49090	9.49090		11.99	0.00	0	1,495.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	200.70740		0.20071		165.22860	0.16523	200.707	12.42	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	481.50740		0.48151		564.32860	0.56433	481.507	12.42	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	197.60680		0.19761		162.61440	0.16261	197.607	12.44	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	488.40680		0.48841		571.71440	0.57171	488.407	12.44	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	194.54820		0.19455		160.03760	0.16004	194.548	12.45	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	495.34820		0.49535		579.13760	0.57914	495.348	12.45	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.68860		9.68860		9.56970	9.56970		12.16	0.00	0	2,500.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	467.70150		0.46770		403.87070	0.40387	467.702	12.11	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	319.10150		0.31910		374.17070	0.37417	319.102	12.11	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	323.81560		0.32382		379.34070	0.37934	323.816	12.12	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	462.41560		0.46242		399.04070	0.39904	462.416	12.12	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	457.17440		0.45717		394.57830	0.39458	457.174	12.12	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	328.57440		0.32857		384.87830	0.38488	328.574	12.12	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.76340		9.76340		9.64390	9.64390		12.31	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	551.07920		0.55108		486.29220	0.48629	551.079	12.26	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	377.67920		0.37768		432.39220	0.43239	377.679	12.26	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	545.84500		0.54584		481.44360	0.48144	545.845	12.26	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	382.44500		0.38245		437.54360	0.43754	382.445	12.26	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	540.64600		0.54065		476.94700	0.47695	540.646	12.27	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	387.24600		0.38725		443.04700	0.44305	387.246	12.27	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.12750		10.12750		9.94950	9.94950		13.08	253,187.50	25	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	338.15270		0.33815		224.96710	0.22497	338.153	12.90	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	150.65270		0.15065		215.46710	0.21547	150.653	12.90	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	332.18430		0.33218		220.13590	0.22014	332.184	12.91	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	154.68430		0.15468		220.63590	0.22064	154.684	12.91	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	326.28240		0.32628		215.84590	0.21585	326.282	12.92	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	158.78240		0.15878		226.34590	0.22635	158.782	12.92	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.24580		10.24580		10.06360	10.06360		13.42	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	585.97120		0.58597		463.83690	0.46384	585.971	12.96	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	180.17120		0.18017		240.23690	0.24024	180.171	12.96	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	579.61700		0.57962		458.23520	0.45824	579.617	12.97	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	183.81700		0.18382		244.63520	0.24464	183.817	12.97	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	573.31150		0.57331		452.68140	0.45268	573.312	12.99	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	187.51150		0.18751		249.08140	0.24908	187.512	12.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFK	On 12/12/2014	Can-Do Future			236.41830		236.41830		-161.33850	-161.33850			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			794.50740		794.50740		729.51500	729.51500			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			865.64030		865.64030		796.43450	796.43450			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			149.81540		149.81540		151.59270	151.59270			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			220.00480		220.00480		179.41500	179.41500			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			769.28180		769.28180		704.78540	704.78540			0.00	0	3,101.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.92780		11.92780		11.91830	11.91830		13.66	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	699.39980		0.69940		684.76110	0.68476	699.400	12.86	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	61.59980		0.06160		56.46110	0.05646	61.600	12.86	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	690.69700		0.69070		675.92520	0.67593	690.697	12.82	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	62.89700		0.06290		57.62520	0.05763	62.897	12.82	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	682.71220		0.68271		667.83210	0.66783	682.712	12.83	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	64.91220		0.06491		59.53210	0.05953	64.912	12.83	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.10290		12.10290		12.09020	12.09020		14.82	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	745.13840		0.74514		728.80500	0.72880	745.138	14.05	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	232.23840		0.23224		228.60500	0.22860	232.238	14.05	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	738.97180		0.73897		722.57900	0.72258	738.972	14.07	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	236.07180		0.23607		232.37900	0.23238	236.072	14.07	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	732.84590		0.73285		716.39380	0.71639	732.846	14.08	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	239.94590		0.23995		236.19380	0.23619	239.946	14.08	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.77310		1.77310		1.74920	1.74920		14.07	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	968.85010		0.09689		764.38770	0.07644	968.850	13.90	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	137.85010		0.01379		172.38770	0.01724	137.850	13.90	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	894.14210		0.08941		695.02100	0.06950	894.142	13.93	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	163.14210		0.01631		203.02100	0.02030	163.142	13.93	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	822.57900		0.08226		633.36640	0.06334	822.579	13.95	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	191.57900		0.01916		241.36640	0.02414	191.579	13.95	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.79470		1.79470		1.77010	1.77010		15.09	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,308.04320		0.13080		1,115.91880	0.11159	1,308.043	14.17	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	261.04320		0.02610		314.91880	0.03149	261.043	14.17	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,236.37260		0.12364		1,051.96420	0.10520	1,236.373	14.16	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	289.37260		0.02894		350.96420	0.03510	289.373	14.16	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,171.14050		0.11711		990.51040	0.09905	1,171.141	14.25	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	324.14050		0.03241		389.51040	0.03895	324.140	14.25	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.16980		114.16980		114.16696	114.16696			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,179.80000		3.17980		3,176.96000	3.17696	3,179.800		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	3,169.80000		3.16980		3,166.96000	3.16696	3,169.800		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	3,159.80000		3.15980		3,156.96000	3.15696	3,159.800		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26A	On 02/04/2026		Price Contribution		100.00000	100.00000		100.00000	100.00000		0.00	0	0.00
ES33	On 06/02/2014		Bond Future		9.79817	83.22018		9.73365	83.69245		0.00	0	6,292.00
ES33	On 06/02/2014	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	9.54	Put	1,915.99000	1.91599	1,443.72000	1.44372	1,915.990	0.000		0.00	0	0.00
ES33	On 06/02/2014	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
ES33	On 06/02/2014	9.55	Put	1,840.46000	1.84046	1,368.19000	1.36819	1,840.460	0.000		0.00	0	0.00
ES33	On 06/02/2014	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
ES33	On 06/02/2014	9.56	Put	1,765.04000	1.76504	1,292.77000	1.29277	1,765.040	0.000		0.00	0	0.00
ES33	On 08/05/2014		Bond Future		9.92080	80.53259		9.85414	81.01090		0.00	0	0.00
ES33	On 08/05/2014	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	9.54	Put	2,793.62000	2.79362	2,315.31000	2.31531	2,793.620	0.000		0.00	0	0.00
ES33	On 08/05/2014	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
ES33	On 08/05/2014	9.55	Put	2,718.33000	2.71833	2,240.02000	2.24002	2,718.330	0.000		0.00	0	0.00
ES33	On 08/05/2014	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
ES33	On 08/05/2014	9.56	Put	2,643.14000	2.64314	2,164.83000	2.16483	2,643.140	0.000		0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution		100.00000	100.00000		100.00000	100.00000		0.00	0	0.00
GOVI	On 06/02/2014		GOVI		436.74700	436.74700		438.38200	438.38200		0.00	0	477.00
GOVI	On 06/02/2014	439.99	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	439.99	Put	32,430.00000	3.24300	16,080.00000	1.60800	32,430.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	440.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	440.00	Put	32,530.00000	3.25300	16,180.00000	1.61800	32,530.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	440.01	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	440.01	Put	32,630.00000	3.26300	16,280.00000	1.62800	32,630.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014		GOVI		448.48300	448.48300		450.16900	450.16900		0.00	0	0.00
GOVI	On 07/08/2014	459.99	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	459.99	Put	115,070.00000	11.50700	98,210.00000	9.82100	115,070.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	460.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	460.00	Put	115,170.00000	11.51700	98,310.00000	9.83100	115,170.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	460.01	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	460.01	Put	115,270.00000	11.52700	98,410.00000	9.84100	115,270.000	0.000		0.00	0	0.00
I2025	On 31/01/2025		Price Contribution		100.00000	100.00000		100.00000	100.00000		0.00	0	0.00
I2038	On 31/01/2038		Price Contribution		100.00000	100.00000		100.00000	100.00000		0.00	0	0.00
I2050	On 31/12/2050		Price Contribution		100.00000	100.00000		100.00000	100.00000		0.00	0	0.00
IGOV	On 06/02/2014		Index Future		201.94800	201.94800		201.94300	201.94300		4,038,960.00	2	1,333.00
IGOV	On 08/05/2014		Index Future		204.62800	204.62800		204.62300	204.62300		0.00	0	7.00
ILBI	On 06/02/2014		Index Future		546.62900	546.62900		546.64800	546.64800		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		5.24000	94.76000		5.23000	94.77000		0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future		5.29000	94.71000		5.26000	94.74000		0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future		5.36000	94.64000		5.33000	94.67000		0.00	0	0.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future		5.43000	94.57000		5.39000	94.61000		0.00	0	0.00
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future		5.55000	94.45000		5.51000	94.49000		0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future		5.65000	94.35000		5.59000	94.41000		0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.98000		94.02000		5.94000	94.06000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.33000		93.67000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.66000		93.34000		6.62000	93.38000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.97000		93.03000		6.92000	93.08000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.25000		92.75000		7.20000	92.80000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.52000		92.48000		7.47000	92.53000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.78660		8.78660		8.68810	8.68810		9.79	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	655.75670		0.65576	559.47460	0.55947	655.757	10.55	10.55	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	9.15670		0.00916	11.37460	0.01137	9.157	10.55	10.55	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	646.17690		0.64618	549.98210	0.54998	646.177	10.52	10.52	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	9.57690		0.00958	11.88210	0.01188	9.577	10.52	10.52	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	636.61500		0.63661	540.51170	0.54051	636.615	10.48	10.48	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	10.01500		0.01002	12.41170	0.01241	10.015	10.48	10.48	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.84850		8.84850		8.74730	8.74730		11.81	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	519.58110		0.51958	441.53930	0.44154	519.581	11.63	11.63	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	111.08110		0.11108	134.23930	0.13424	111.081	11.63	11.63	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	512.53090		0.51253	434.88310	0.43488	512.531	11.64	11.64	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	114.03090		0.11403	137.58310	0.13758	114.031	11.64	11.64	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	505.53270		0.50553	428.28390	0.42828	505.533	11.64	11.64	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	117.03270		0.11703	140.98390	0.14098	117.033	11.64	11.64	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.36500		1.36500	1.37680	1.37680				102,375.00	75	575.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.36510		1.36510	1.37690	1.37690				0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.85720		9.85720	0.10142	9.99390	9.99390		13.91	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	1,638.23000		0.16382	0.10142	2,350.01750	0.23500	1,638.230	13.68	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	3,466.23000		0.34662	0.10142	2,811.01750	0.28110	3,466.230	13.68	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	1,599.35710		0.15994	0.10142	2,302.34250	0.23023	1,599.357	13.67	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	3,527.35710		0.35274	0.10142	2,863.34250	0.28633	3,527.357	13.67	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	1,561.12790		0.15611	0.10142	2,255.26580	0.22553	1,561.128	13.66	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	3,589.12790		0.35891	0.10142	2,916.26580	0.29163	3,589.128	13.66	0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.00665		101.87466		7.93666	102.31580			0.00	0	11,257.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	1,054.55000		1.05455	613.41000	0.61341	1,054.550			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	990.87000		0.99087	549.73000	0.54973	990.870			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	927.23000		0.92723	486.09000	0.48609	927.230			0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.11139		99.29788		8.03857	99.74461			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	3,256.77000		3.25677	2,810.04000	2.81004	3,256.770			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	3,193.02000		3.19302	2,746.29000	2.74629	3,193.020			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	3,129.32000		3.12932	2,682.59000	2.68259	3,129.320			0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.29910		116.26590		6.21528	116.40004		2.21	0.00	0	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	31.46000		0.03146	49.68000	0.04968	31.460	2.16	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,092.31000		1.09231	976.39000	0.97639	1,092.310	2.16	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	32.95000		0.03295	51.80000	0.05180	32.950	2.16	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,077.60000		1.07760	962.31000	0.96231	1,077.600	2.16	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	34.50000		0.03450	53.98000	0.05398	34.500	2.16	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,062.96000		1.06296	948.30000	0.94830	1,062.960	2.16	2.16	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.49839		110.98729		6.39766	111.12291		2.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.19	Call	60.85000		0.06085		77.22000	0.07722	60.850	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,841.12000		1.84112	1,721.87000	1.72187	1,841.120	2.07	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	62.16000		0.06216	78.80000	0.07880	62.160	2.07	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,828.67000		1.82867	1,709.69000	1.70969	1,828.670	2.07	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	63.49000		0.06349	80.41000	0.08041	63.490	2.07	0.00	0	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,816.24000		1.81624	1,697.54000	1.69754	1,816.240	2.07	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future			6.74091		112.49095	6.61360	112.63017		0.00	1.84	0	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	642.77000		0.64277	718.08000	0.71808	642.770	1.86	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	643.76000		0.64376	579.85000	0.57985	643.760	1.86	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	648.56000		0.64856	724.25000	0.72425	648.560	1.86	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	638.63000		0.63863	575.10000	0.57510	638.630	1.86	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	654.03000		0.65403	730.09000	0.73009	654.030	1.86	0.00	0	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	633.18000		0.63318	570.02000	0.57002	633.180	1.86	0.00	0	0	0.00
R157	On 06/11/2014	Bond Future			7.09056		107.25431	6.92469	107.39394		0.00	1.62	0	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	321.34000		0.32134	369.80000	0.36980	321.340	1.60	0.00	0	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,083.02000		1.08302	991.85000	0.99185	1,083.020	1.60	0.00	0	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	324.01000		0.32401	372.74000	0.37274	324.010	1.60	0.00	0	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,077.18000		1.07718	986.28000	0.98628	1,077.180	1.60	0.00	0	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	326.69000		0.32669	375.70000	0.37570	326.690	1.60	0.00	0	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,071.36000		1.07136	980.74000	0.98074	1,071.360	1.60	0.00	0	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0	0	0.00
R186	On 06/02/2014	Bond Future			8.32844		118.41978	8.26866	118.94215		0.00	13.74	0	0	61,546.00
R186	On 06/02/2014	Bond Future	7.74	Call	389.85000		0.38985	514.10000	0.51410	389.850	13.54	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,676.84000		5.67684	5,278.72000	5.27872	5,676.840	13.54	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	403.72000		0.40372	530.97000	0.53097	403.720	13.54	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,598.11000		5.59811	5,202.99000	5.20299	5,598.110	13.54	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	417.97000		0.41797	548.26000	0.54826	417.970	13.54	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,519.85000		5.51985	5,127.77000	5.12777	5,519.850	13.54	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,304.33000		4.30433	4,754.66000	4.75466	4,304.330	14.02	0.00	0	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	711.48000		0.71148	639.44000	0.63944	711.480	14.02	0.00	0	0	250.00
R186	On 08/05/2014	Bond Future			8.43168		119.97703	8.36972	120.50598		0.00	14.24	0	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	585.67000		0.58567	671.77000	0.67177	585.670	13.88	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,832.15000		12.83215	12,389.30000	12.38930	12,832.150	13.88	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	596.39000		0.59639	683.69000	0.68369	596.390	13.88	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,745.13000		12.74513	12,303.48000	12.30348	12,745.130	13.88	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	607.27000		0.60727	695.76000	0.69576	607.270	13.88	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,658.38000		12.65838	12,217.92000	12.21792	12,658.380	13.88	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,187.23000		1.18723	1,331.34000	1.33134	1,187.230	13.97	0.00	0	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,508.89000		9.50889	9,124.05000	9.12405	9,508.890	13.97	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,297.10000		3.29710	3,575.12000	3.57512	3,297.100	14.24	0.00	0	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,857.68000		4.85768	4,606.75000	4.60675	4,857.680	14.24	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,326.48000		4.32648	4,649.10000	4.64910	4,326.480	14.37	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,747.13000		3.74713	3,540.80000	3.54080	3,747.130	14.37	0.00	0	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	6,811.57000		6.81157	7,211.41000	7.21141	6,811.570	14.64	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,113.22000		2.11322	1,984.11000	1.98411	2,113.220	14.64	0.00	0	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	8,225.24000		8.22524	8,655.78000	8.65578	8,225.240	14.77	0.00	0	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,544.77000		1.54477	1,446.36000	1.44636	1,544.770	14.77	0.00	0	0	8,000.00
R186	On 07/08/2014	Bond Future			8.53318		116.31172	8.46870	116.84965		0.00	13.60	0	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,970.67000		5.97067	5,704.06000	5.70406	5,970.670	13.52	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,923.46000		3.92346	4,194.78000	4.19478	3,923.460	13.52	0.00	0	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,960.19000		3.96019	4,233.02000	4.23302	3,960.190	13.53	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.30	Put	5,922.22000		5.92222		5,657.12000	5.65712	5,922.220	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	3,997.12000		3.99712		4,271.45000	4.27145	3,997.120	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,874.05000		5.87405		5,610.45000	5.61045	5,874.050	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,613.09000		6.61309		6,973.67000	6.97367	6,613.090	13.82	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,458.38000		3.45838		3,281.03000	3.28103	3,458.380	13.82	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.63318		117.93690		8.56647	118.48077		12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,812.27000		3.81227		4,056.13000	4.05613	3,812.270	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,919.67000		7.91967		7,619.66000	7.61966	7,919.670	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,845.04000		3.84504		4,090.21000	4.09021	3,845.040	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,867.13000		7.86713		7,568.43000	7.56843	7,867.130	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,877.97000		3.87797		4,124.45000	4.12445	3,877.970	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,814.84000		7.81484		7,517.45000	7.51745	7,814.840	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,012.97000		8.01297		8,382.77000	8.38277	8,012.970	13.29	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,764.81000		3.76481		3,590.74000	3.59074	3,764.810	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			277.14024		277.14024		277.13804	277.13804			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	2,849.76000		2.84976		2,851.96000	2.85196	2,849.760		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	2,859.76000		2.85976		2,861.96000	2.86196	2,859.760		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	2,869.76000		2.86976		2,871.96000	2.87196	2,869.760		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.06071		104.29583		4.97044	104.37269		1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	242.39000		0.24239		299.04000	0.29904	242.390	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	90.00000		0.09000		69.79000	0.06979	90.000	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	248.08000		0.24808		305.27000	0.30527	248.080	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	87.20000		0.08720		67.53000	0.06753	87.200	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	253.72000		0.25372		311.45000	0.31145	253.720	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	84.35000		0.08435		65.22000	0.06522	84.350	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.96104		105.66735		4.83280	105.74496		0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	174.55000		0.17455		210.34000	0.21034	174.550	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	308.39000		0.30839		266.57000	0.26657	308.390	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	177.04000		0.17704		213.14000	0.21314	177.040	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	304.82000		0.30482		263.31000	0.26331	304.820	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	179.56000		0.17956		215.98000	0.21598	179.560	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	301.28000		0.30128		260.09000	0.26009	301.280	0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.57200		102.68996		4.35075	102.77025		0.64	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	366.12000		0.36612		424.31000	0.42431	366.120	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	106.42000		0.10642		84.32000	0.08432	106.420	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	368.60000		0.36860		426.98000	0.42698	368.600	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	105.29000		0.10529		83.38000	0.08338	105.290	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	371.09000		0.37109		429.64000	0.42964	371.090	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	104.18000		0.10418		82.44000	0.08244	104.180	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 06/02/2014	Bond Future			214.12011		214.12011		214.11629	214.11629			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	5,130.11000		5.13011		5,126.29000	5.12629	5,130.110		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	5,120.11000		5.12011		5,116.29000	5.11629	5,120.110		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	5,110.11000		5.11011		5,106.29000	5.10629	5,110.110		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.06118		107.09643		6.98527	107.33922		4.63	0.00	0	10,389.00
R203	On 06/02/2014	Bond Future	5.95	Call	4.27000		0.00427		8.42000	0.00842	4.270	4.50	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,629.07000		3.62907		3,390.43000	3.39043	3,629.070	4.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	13.92000		0.01392		24.68000	0.02468	13.920	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,008.02000		3.00802		2,775.99000	2.77599	3,008.020	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	14.75000		0.01475		26.01000	0.02601	14.750	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,975.78000		2.97578		2,744.25000	2.74425	2,975.780	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	15.63000		0.01563		27.41000	0.02741	15.630	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,943.60000		2.94360		2,712.59000	2.71259	2,943.600	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	320.83000		0.32083		423.11000	0.42311	320.830	4.60	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,030.21000		1.03021		889.70000	0.88970	1,030.210	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.21026		104.34461		7.12787	104.59035		4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	73.37000		0.07337		92.78000	0.09278	73.370	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,569.27000		4.56927		4,342.94000	4.34294	4,569.270	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	75.20000		0.07520		95.00000	0.09500	75.200	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,539.72000		4.53972		4,313.78000	4.31378	4,539.720	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	77.07000		0.07707		97.26000	0.09726	77.070	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,510.21000		4.51021		4,284.66000	4.28466	4,510.210	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	684.63000		0.68463		784.79000	0.78479	684.630	4.70	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,794.67000		1.79467		1,649.09000	1.64909	1,794.670	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,471.46000		1.47146		1,627.31000	1.62731	1,471.460	4.79	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	908.27000		0.90827		818.38000	0.81838	908.270	4.79	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.36558		105.75812		7.27499	106.00881		4.37	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	798.81000		0.79881		894.89000	0.89489	798.810	4.31	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,263.86000		2.26386		2,109.25000	2.10925	2,263.860	4.31	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,531.59000		1.53159		1,412.15000	1.41215	1,531.590	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,322.49000		1.32249		1,453.74000	1.45374	1,322.490	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,517.28000		1.51728		1,398.61000	1.39861	1,517.280	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,335.88000		1.33588		1,467.90000	1.46790	1,335.880	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,349.34000		1.34934		1,482.14000	1.48214	1,349.340	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,503.06000		1.50306		1,385.17000	1.38517	1,503.060	4.38	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.53779		103.07481		7.43868	103.32759		4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	842.96000		0.84296		934.65000	0.93465	842.960	4.15	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,639.41000		2.63941		2,478.32000	2.47832	2,639.410	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	851.62000		0.85162		943.94000	0.94394	851.620	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,622.05000		2.62205		2,461.59000	2.46159	2,622.050	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	860.34000		0.86034		953.29000	0.95329	860.340	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,604.75000		2.60475		2,444.92000	2.44492	2,604.750	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			9.22373		93.39532		9.15900	93.97754			0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,294.31000		1.29431		1,876.53000	1.87653	1,294.310		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,381.74000		1.38174		1,963.96000	1.96396	1,381.740		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	1,469.03000		1.46903		2,051.25000	2.05125	1,469.030		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			9.32685		94.62350		9.26007	95.21315			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	377.80000		0.37780		967.45000	0.96745	377.800		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	465.00000		0.46500		1,054.65000	1.05465	465.000		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	552.06000		0.55206		1,141.71000	1.14171	552.060		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			9.43065		91.64766		9.36151	92.24676			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	3,469.79000		3.46979		2,870.69000	2.87069	3,469.790		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,378.35000		3.37835		2,779.25000	2.77925	3,378.350		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	3,287.05000		3.28705		2,687.95000	2.68795	3,287.050		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.30756		103.91723		7.23202	104.22736		6.67	0.00	0	29,549.00
R204	On 06/02/2014	Bond Future	6.39	Call	29.94000		0.02994		49.48000	0.04948	29.940		6.50	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,875.69000		3.87569		3,585.10000	3.58510	3,875.690		6.50	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	31.52000		0.03152		51.84000	0.05184	31.520		6.50	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,834.42000		3.83442		3,544.61000	3.54461	3,834.420		6.50	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	33.16000		0.03316		54.30000	0.05430	33.160		6.50	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,793.23000		3.79323		3,504.24000	3.50424	3,793.230		6.50	0	0.00
R204	On 08/05/2014	Bond Future			7.43941		105.28377		7.35891	105.59775		6.47	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	142.41000		0.14241		175.29000	0.17529	142.410		6.28	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,772.51000		5.77251		5,491.41000	5.49141	5,772.510		6.28	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	145.61000		0.14561		179.07000	0.17907	145.610		6.28	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,734.16000		5.73416		5,453.64000	5.45364	5,734.160		6.28	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	148.87000		0.14887		182.92000	0.18292	148.870		6.28	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,695.88000		5.69588		5,415.95000	5.41595	5,695.880		6.28	0	0.00
R204	On 07/08/2014	Bond Future			7.57371		102.67907		7.48721	102.99891		6.53	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,320.32000		2.32032		2,164.85000	2.16485	2,320.320		6.52	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,825.41000		1.82541		1,989.78000	1.98978	1,825.410		6.52	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,842.86000		1.84286		2,008.15000	2.00815	1,842.860		6.52	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,300.66000		2.30066		2,146.11000	2.14611	2,300.660		6.52	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,860.42000		1.86042		2,026.63000	2.02663	1,860.420		6.52	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,281.12000		2.28112		2,127.49000	2.12749	2,281.120		6.52	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,476.59000		2.47659		2,671.42000	2.67142	2,476.590		6.60	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,718.79000		1.71879		1,593.78000	1.59378	1,718.790		6.60	0	530.00
R204	On 06/11/2014	Bond Future			7.71117		104.11364		7.61879	104.43652		6.39	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,365.21000		1.36521		1,488.26000	1.48826	1,365.210		6.30	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,919.67000		3.91967		3,719.84000	3.71984	3,919.670		6.30	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,377.72000		1.37772		1,501.50000	1.50150	1,377.720		6.30	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,896.23000		3.89623		3,697.13000	3.69713	3,896.230		6.30	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,390.30000		1.39030		1,514.82000	1.51482	1,390.300		6.30	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,872.86000		3.87286		3,674.50000	3.67450	3,872.860		6.30	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,980.94000		2.98094		3,177.33000	3.17733	2,980.940		6.50	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,014.01000		2.01401		1,887.52000	1.88752	2,014.010		6.50	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

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/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	7.60093	98.88268		7.53069	99.21024		8.56	0.00	0	22,098.00
R207	On 06/02/2014	6.64	Call	41.56000	0.04156		64.91000	0.06491	41.560	8.35	0.00	0	0.00
R207	On 06/02/2014	6.64	Put	4,640.61000	4.64061		4,336.40000	4.33640	4,640.610	8.35	0.00	0	0.00
R207	On 06/02/2014	6.65	Call	43.54000	0.04354		67.74000	0.06774	43.540	8.36	0.00	0	0.00
R207	On 06/02/2014	6.65	Put	4,593.39000	4.59339		4,290.03000	4.29003	4,593.390	8.36	0.00	0	0.00
R207	On 06/02/2014	6.66	Call	45.60000	0.04560		70.67000	0.07067	45.600	8.36	0.00	0	0.00
R207	On 06/02/2014	6.66	Put	4,546.29000	4.54629		4,243.80000	4.24380	4,546.290	8.36	0.00	0	0.00
R207	On 08/05/2014		Bond Future	7.72844	100.18305		7.65434	100.51467		8.26	0.00	0	0.00
R207	On 08/05/2014	6.19	Call	155.64000	0.15564		188.05000	0.18805	155.640	8.04	0.00	0	0.00
R207	On 08/05/2014	6.19	Put	7,330.72000	7.33072		7,031.51000	7.03151	7,330.720	8.04	0.00	0	0.00
R207	On 08/05/2014	6.20	Call	159.00000	0.15900		191.96000	0.19196	159.000	8.04	0.00	0	0.00
R207	On 08/05/2014	6.20	Put	7,285.42000	7.28542		6,986.76000	6.98676	7,285.420	8.04	0.00	0	0.00
R207	On 08/05/2014	6.21	Call	162.42000	0.16242		195.94000	0.19594	162.420	8.04	0.00	0	0.00
R207	On 08/05/2014	6.21	Put	7,240.20000	7.24020		6,942.10000	6.94210	7,240.200	8.04	0.00	0	0.00
R207	On 07/08/2014		Bond Future	7.85779	97.89993		7.77904	98.23758		8.22	0.00	0	0.00
R207	On 07/08/2014	7.69	Call	2,135.96000	2.13596		2,308.50000	2.30850	2,135.960	8.21	0.00	0	0.00
R207	On 07/08/2014	7.69	Put	2,857.11000	2.85711		2,692.00000	2.69200	2,857.110	8.21	0.00	0	0.00
R207	On 07/08/2014	7.70	Put	2,833.66000	2.83366		2,669.49000	2.66949	2,833.660	8.21	0.00	0	0.00
R207	On 07/08/2014	7.70	Call	2,155.67000	2.15567		2,329.15000	2.32915	2,155.670	8.21	0.00	0	0.00
R207	On 07/08/2014	7.71	Call	2,175.49000	2.17549		2,349.90000	2.34990	2,175.490	8.21	0.00	0	0.00
R207	On 07/08/2014	7.71	Put	2,810.34000	2.81034		2,647.10000	2.64710	2,810.340	8.21	0.00	0	0.00
R207	On 06/11/2014		Bond Future	7.98330	99.26782		7.90024	99.60884		8.17	0.00	0	0.00
R207	On 06/11/2014	7.34	Call	1,828.87000	1.82887		1,968.56000	1.96856	1,828.870	8.08	0.00	0	0.00
R207	On 06/11/2014	7.34	Put	4,508.65000	4.50865		4,307.32000	4.30732	4,508.650	8.08	0.00	0	0.00
R207	On 06/11/2014	7.35	Call	1,844.25000	1.84425		1,984.71000	1.98471	1,844.250	8.08	0.00	0	0.00
R207	On 06/11/2014	7.35	Put	4,481.69000	4.48169		4,281.13000	4.28113	4,481.690	8.08	0.00	0	0.00
R207	On 06/11/2014	7.36	Call	1,859.73000	1.85973		2,000.94000	2.00094	1,859.730	8.09	0.00	0	0.00
R207	On 06/11/2014	7.36	Put	4,454.85000	4.45485		4,255.04000	4.25504	4,454.850	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	7.76789	96.97803		7.69780	97.34439		9.39	0.00	0	11,157.00
R208	On 06/02/2014	6.74	Call	25.82000	0.02582		42.75000	0.04275	25.820	9.12	0.00	0	0.00
R208	On 06/02/2014	6.74	Put	5,577.68000	5.57768		5,228.25000	5.22825	5,577.680	9.12	0.00	0	0.00
R208	On 06/02/2014	6.75	Call	27.16000	0.02716		44.79000	0.04479	27.160	9.12	0.00	0	0.00
R208	On 06/02/2014	6.75	Put	5,523.11000	5.52311		5,174.38000	5.17438	5,523.110	9.12	0.00	0	0.00
R208	On 06/02/2014	6.76	Call	28.63000	0.02863		47.00000	0.04700	28.630	9.12	0.00	0	0.00
R208	On 06/02/2014	6.76	Put	5,468.71000	5.46871		5,120.72000	5.12072	5,468.710	9.12	0.00	0	0.00
R208	On 08/05/2014		Bond Future	7.88164	94.85736		7.80826	95.22832		9.57	0.00	0	0.00
R208	On 08/05/2014	6.29	Call	137.36000	0.13736		167.86000	0.16786	137.360	9.31	0.00	0	0.00
R208	On 08/05/2014	6.29	Put	8,601.65000	8.60165		8,261.19000	8.26119	8,601.650	9.31	0.00	0	0.00
R208	On 08/05/2014	6.30	Call	140.53000	0.14053		171.59000	0.17159	140.530	9.31	0.00	0	0.00
R208	On 08/05/2014	6.30	Put	8,548.81000	8.54881		8,208.91000	8.20891	8,548.810	9.31	0.00	0	0.00
R208	On 08/05/2014	6.31	Call	143.75000	0.14375		175.38000	0.17538	143.750	9.31	0.00	0	0.00
R208	On 08/05/2014	6.31	Put	8,496.04000	8.49604		8,156.71000	8.15671	8,496.040	9.31	0.00	0	0.00
R208	On 07/08/2014		Bond Future	7.99525	96.14238		7.91800	96.51985		9.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future	7.79	Put	3,212.46000		3.21246	3,022.93000	3.02293		3,212.460	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,205.44000		2.20544	2,393.38000	2.39338		2,205.440	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,227.46000		2.22746	2,416.52000	2.41652		2,227.460	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,185.11000		3.18511	2,996.70000	2.99670		3,185.110	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,249.61000		2.24961	2,439.78000	2.43978		2,249.610	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,157.93000		3.15793	2,970.63000	2.97063		3,157.930	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,435.65000		3.43565	3,676.08000	3.67608		3,435.650	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,060.22000		2.06022	1,923.18000	1.92318		2,060.220	9.17	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.11067		94.08887	8.02981	94.47032		0.00	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,755.07000		1.75507	1,903.25000	1.90325		1,755.070	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,977.28000		4.97728	4,744.01000	4.74401		4,977.280	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,772.01000		1.77201	1,921.12000	1.92112		1,772.010	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,945.19000		4.94519	4,712.85000	4.71285		4,945.190	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,789.06000		1.78906	1,939.10000	1.93910		1,789.060	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,913.23000		4.91323	4,681.82000	4.68182		4,913.230	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,115.17000		4.11517	4,360.20000	4.36020		4,115.170	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,304.94000		2.30494	2,168.52000	2.16852		2,304.940	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		0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.13128		75.10673	9.06653	75.58731			19.71	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	402.81000		0.40281	527.80000	0.52780		402.810	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,982.04000		4.98204	4,626.45000	4.62645		4,982.040	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	415.93000		0.41593	543.64000	0.54364		415.930	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,914.03000		4.91403	4,561.16000	4.56116		4,914.030	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	429.36000		0.42936	559.83000	0.55983		429.360	19.49	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,846.47000		4.84647	4,496.36000	4.49636		4,846.470	19.49	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.22557		72.94993	9.15889	73.43670			20.22	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	471.13000		0.47113	546.29000	0.54629		471.130	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,733.26000		11.73326	11,321.65000	11.32165		11,733.260	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	480.04000		0.48004	556.29000	0.55629		480.040	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,651.51000		11.65151	11,240.99000	11.24099		11,651.510	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	489.09000		0.48909	566.43000	0.56643		489.090	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,570.04000		11.57004	11,160.61000	11.16061		11,570.040	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,412.08000		1.41208	1,578.29000	1.57829		1,412.080	19.86	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,996.38000		6.99638	6,675.82000	6.67582		6,996.380	19.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,703.75000		2.70375	2,954.22000	2.95422		2,703.750	20.10	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,371.32000		4.37132	4,135.02000	4.13502		4,371.320	20.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,497.28000		4.49728	4,826.82000	4.82682		4,497.280	20.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,546.80000		2.54680	2,389.57000	2.38957		2,546.800	20.37	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,034.91000		5.03491	5,382.53000	5.38253		5,034.910	20.45	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,189.32000		2.18932	2,050.17000	2.05017		2,189.320	20.45	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,552.50000		5.55250	5,915.65000	5.91565		5,552.500	20.52	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,896.59000		1.89659	1,772.97000	1.77297		1,896.590	20.52	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,997.78000		5.99778	6,373.00000	6.37300		5,997.780	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,678.03000		1.67803	1,566.48000	1.56648		1,678.030	20.58	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.31812		73.93821	9.24928	74.43272			19.86	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,605.58000		3.60558	3,857.85000	3.85785		3,605.580	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,636.64000		5.63664	5,394.40000	5.39440		5,636.640	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,636.61000		3.63661	3,890.18000	3.89018		3,636.610	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,593.09000		5.59309	5,352.15000	5.35215		5,593.090	19.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future	9.06	Call	3,667.79000		3.66779	3,922.64000	3.92264		3,667.790	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,549.81000		5.54981	5,310.15000	5.31015		5,549.810	19.76	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.41014		71.82627	9.33937	72.32662			19.98	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,938.77000		3.93877	4,182.39000	4.18239		3,938.770	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,991.46000		6.99146	6,734.73000	6.73473		6,991.460	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,968.25000		3.96825	4,212.99000	4.21299		3,968.250	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,945.94000		6.94594	6,690.33000	6.69033		6,945.940	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,997.85000		3.99785	4,243.71000	4.24371		3,997.850	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,900.65000		6.90065	6,646.16000	6.64616		6,900.650	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			161.50817		161.50817	161.50550	161.50550				0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	18.17000		0.01817	15.50000	0.01550		18.170		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	8.17000		0.00817	5.50000	0.00550		8.170		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	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	1.83000		0.00183	4.50000	0.00450		1.830		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			129.05805		129.05805	129.06225	129.06225				0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	68.05000		0.06805	72.25000	0.07225		68.050		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	58.05000		0.05805	62.25000	0.06225		58.050		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	48.05000		0.04805	52.25000	0.05225		48.050		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			131.27684		131.27684	131.27637	131.27637				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	1,713.16000		1.71316	1,713.63000	1.71363		1,713.160		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	1,723.16000		1.72316	1,723.63000	1.72363		1,723.160		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	1,733.16000		1.73316	1,733.63000	1.73363		1,733.160		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.93404		86.39586	8.87438	86.85050			17.68	0.00	0	21,529.00
R213	On 06/02/2014	Bond Future	8.29	Call	355.92000		0.35592	464.14000	0.46414		355.920	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,460.81000		5.46081	5,114.39000	5.11439		5,460.810	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	367.82000		0.36782	478.49000	0.47849		367.820	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,390.03000		5.39003	5,046.06000	5.04606		5,390.030	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	379.95000		0.37995	493.11000	0.49311		379.950	17.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,319.59000		5.31959	4,978.11000	4.97811		5,319.590	17.48	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.03167		83.99455	8.97018	84.45497			18.35	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	519.05000		0.51905	593.90000	0.59390		519.050	17.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.64	Put	11,916.67000		11.91667		11,531.10000	11.53110	11,916.670	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	528.42000		0.52842		604.29000	0.60429	528.420	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,836.34000		11.83634		11,451.79000	11.45179	11,836.340	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	537.92000		0.53792		614.82000	0.61482	537.920	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,756.26000		11.75626		11,372.74000	11.37274	11,756.260	17.92	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.12895		85.13233		9.06533	85.60034		17.90	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,723.96000		3.72396		3,962.09000	3.96209	3,723.960	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,881.06000		5.88106		5,651.18000	5.65118	5,881.060	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,836.66000		5.83666		5,607.99000	5.60799	5,836.660	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,755.57000		3.75557		3,994.91000	3.99491	3,755.570	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,787.34000		3.78734		4,027.88000	4.02788	3,787.340	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,792.51000		5.79251		5,565.04000	5.56504	5,792.510	17.84	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.22718		82.78338		9.16170	83.25672		17.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,145.77000		4.14577		4,379.17000	4.37917	4,145.770	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,003.38000		7.00338		6,763.44000	6.76344	7,003.380	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,176.23000		4.17623		4,410.67000	4.41067	4,176.230	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,958.23000		6.95823		6,719.33000	6.71933	6,958.230	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,206.82000		4.20682		4,442.30000	4.44230	4,206.820	17.71	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,913.30000		6.91330		6,675.44000	6.67544	6,913.300	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			9.23188		75.92326		9.16711	76.42024		21.16	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,193.44000		1.19344		1,438.82000	1.43882	1,193.440	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,078.75000		3.07875		2,827.15000	2.82715	3,078.750	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,221.25000		1.22125		1,469.85000	1.46985	1,221.250	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,027.00000		3.02700		2,778.62000	2.77862	3,027.000	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,249.48000		1.24948		1,501.29000	1.50129	1,249.480	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,975.82000		2.97582		2,730.65000	2.73065	2,975.820	21.04	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.32385		73.63697		9.25717	74.14019		21.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,642.20000		2.64220		2,887.06000	2.88706	2,642.200	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,221.69000		5.22169		4,963.33000	4.96333	5,221.690	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,672.49000		2.67249		2,919.04000	2.91904	2,672.490	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,172.50000		5.17250		4,915.83000	4.91583	5,172.500	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,702.98000		2.70298		2,951.21000	2.95121	2,702.980	21.63	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,123.64000		5.12364		4,868.65000	4.86865	5,123.640	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			9.28784		98.42802		9.22306	99.06467			0.00	0	12,135.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,968.71000		1.96871		1,332.06000	1.33206	1,968.710		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,867.44000		1.86744		1,230.79000	1.23079	1,867.440		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,766.36000		1.76636		1,129.71000	1.12971	1,766.360		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.38224		95.30063		9.31545	95.94528			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	3,389.28000		3.38928		2,744.63000	2.74463	3,389.280		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	3,287.15000		3.28715		2,642.50000	2.64250	3,287.150		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	3,185.21000		3.18521		2,540.56000	2.54056	3,185.210		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RAIN		On 17/03/2014	Foreign Exchange Future	21,157.79000	21,157.79000	20,970.84000	20,970.84000			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>603,668,414.05</b>	<b>60,229</b>	<b>2 158 965.00</b>
<b><u>i-Bonds</u></b>												
AA02		On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.11043			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond	6.70000	105.40094	6.70000	105.38176			0.00	0	0.00
AA04		On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.25418			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond	8.37500	106.43094	8.37500	106.40681			0.00	0	4,000,000,000.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.80383			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.91468			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.24000	97.41904	9.24000	97.39474			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.00000	103.52862	7.00000	103.50895			43,400,000,000.00	6,200,000	476,200,000.00
AB07		On 07/03/2014	Spot Bond	5.50000	107.84125	5.50000	103.46457			0.00	0	1,010,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.24939			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.53000	106.79051	8.53000	106.76587			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond	0.84000	136.38433	0.84000	136.37278			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.35000	128.18194	2.35000	261.71012			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.80066			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.48412			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.87296			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.36812			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.38440			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.39512			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.17619			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.46000	108.09934	7.46000	108.07747			0.00	0	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.17985			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	6.75000	104.51601	6.75000	104.49684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.76346			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03205			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.85930			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.94401			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.93874			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19834			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.30604			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.22190			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.25265			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.76631			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	102.25036			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.29000	136.38713		5.29000	131.30896			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.05000	126.65962		3.05000	126.64123			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.79000	117.82153		2.79000	117.80532			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.44000	101.62562		4.44000	101.60723			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.91000	103.91608		5.91000	103.89325			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	10.93000	117.31324		10.93000	109.54500			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.78819			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.06482			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.18446			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.19375			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.09000	110.70185		4.09000	110.68272			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	39.41378		100.00000	39.31619			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.09000	164.50835		2.09000	164.48883			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	154.88405		2.76000	154.86285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.12000	166.31216		2.12000	166.29228			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.04500	170.97430		2.04500	170.95422			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.92625	73.36602		7.92625	73.35069			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.92625	73.36602		7.92625	73.35069			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.55000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.27004			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	91.37000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.30000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.77000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	86.93000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	86.43000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.88266			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	85.99000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.29000	102.64509		6.29000	102.62763			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	86.82000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.15000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.22000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17336			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.99000	114.40608		6.99000	114.38437			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.81646			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	84.35000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	84.47000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.79000	93.39224		2.79000	101.13182			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.75000		98.94859		2.75000	147.20369			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.64500		112.69241		2.64500	194.82559			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	83.21000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.50500		92.17831		9.50500	92.15467			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	92.20000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	103.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	107.28746			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.77000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.91000			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	9.69000		106.38526		9.69000	106.35761			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	9.63500		106.80433		9.63500	106.77672			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.83000		90.87606		8.83000	90.85449			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.24000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	104.13000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.73000		106.08197		9.73000	106.05429			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.44000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.50708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond		8.23000	108.78301		8.23000	108.75877			126,742,000,000.00	15,400,000	85,400,000.00
ABS5	On 01/05/2015	Spot Bond		6.65000	103.56549		6.65000	103.54677			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.82000	97.83633		8.82000	97.81314			100,548,000,000.00	11,400,000	71,400,000.00
ABS7	On 11/09/2026	Spot Bond		9.89000	95.06570		9.89000	95.04035			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.35000	106.89854		7.35000	106.87722			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.54000	131.00190		1.54000	128.46933			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.16000	130.13259		2.16000	265.69416			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.78000	125.04586		0.78000	127.82427			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.06000	125.05961		2.06000	127.55673			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	40.59303		100.00000	40.49251			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.15000	107.73034		11.15000	107.69805			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.18349			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.35457		100.00000	2.34874			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.21534			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.66650			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	14.03434		100.00000	13.99958			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.15164			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	60.66614		11.00000	60.64880			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	14.03434		100.00000	13.99958			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.88193			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	100.36399			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.40194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.34705			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.35850			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.36353			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.39722			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.39722			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.41892			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.33791			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.41892			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.37553			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.63973			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.33143			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.19555			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.35169			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.36291			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.36747			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.35833			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.33793			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.27500	103.67719		9.27500	103.75579			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.31053			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.24500	108.52301		7.24500	104.00390			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.24667			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.41545			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.13614			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	101.32384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	80.12147			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	159.69249			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	159.74187			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.34701			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.89477			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.89477			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.32384			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.76269			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.33553			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.33278			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.43729			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.68993			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.43720			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.93687			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.04202			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.40905			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.63967			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.22908			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.34840			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.29304			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.28798			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34125			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.00030			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.30455			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.29673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.31192			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.34033			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.32426			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.30593			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.31100			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.04969	10.23000	103.02129			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.31588			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.30823			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.42971			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	112.81596			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.28916			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.31500	102.51153	9.31500	102.48590			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33889			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.09215	1.75000	110.20373			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.31054			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.31128			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32907			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.34038			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.31775			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.33813			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.32681			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35169			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.53813			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.34264			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.74084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.33813			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.33079			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.35013			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.35608			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.30808			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.31498			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.35754			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.35079			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37650			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.33134			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37290			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37426			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37650			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.47470			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.35846			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.35846			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	117.36907			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	118.21254			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.30868			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.30551			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.80060			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.31412			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.31549			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.32907			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.30914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.30868			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.34243			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.25134			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.35618			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.56761			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.69747		100.00000	9.67398			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.81454			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.90743			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.96926			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.45979			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.62377			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.84235			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.41421			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.86500	98.79343		7.86500	98.77249			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.87400			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.21129			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.29500	103.86316		8.29500	103.83984			75,484,500,000.00	9,100,000	79,100,000.00
AIR02		On 30/04/2023	Spot Bond	9.33000	116.59416		9.33000	116.56496			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	56.12582		100.00000	55.98684			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.07000	111.07660		7.07000	111.05529			0.00	0	2,890,000,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	66.81408		100.00000	66.65222			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	13.63707		100.00000	13.60673			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.00000	152.18953		3.00000	152.16772			0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	4.79000	104.92170		4.79000	131.30982			0.00	0	0.00
ANG010		On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.49036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.45327			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.41631			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.88379			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.27330			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.50721			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.43889			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.28598			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.13039			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.78500		106.47326		8.78500	106.44812			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.42710			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.28212			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		53.25258		100.00000	53.25256			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.15570			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.58792			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.60681			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.44500		101.42446		9.44500	101.39875			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.95000		110.67025		6.95000	110.64948			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.08043			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.07246			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.73000		103.71684		6.73000	103.69798			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.68000		106.56862		8.68000	106.54375			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.15484			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.81628		103.63663		10.81628	102.22116			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.69159		101.45121		10.69159	100.91565			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.74165		101.32513		10.74165	100.84638			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.07757			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.79891		101.09315		10.79891	100.76241			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.90530		99.85292		11.90530	99.79642			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.08169			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.08169			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.08175			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.06628		100.09163		11.06628	100.10810			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.98127		102.36003		10.98127	100.78133			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.69159		101.45121		10.69159	100.91565			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.94820		101.35915		10.94820	100.92669			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.16191		95.05474		10.16191	100.47136			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.07270			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.15545			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.15545			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.14678			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.38736		100.53490		10.38736	100.38107			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.45500		99.23874		11.45500	99.14604			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.47459			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.38000		65.79605		11.38000	96.69462			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.05727			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		81.18888		12.22500	100.15302			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.15309			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.18500		64.84096		11.18500	96.77425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.14836			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.15230			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.15230			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.85392			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.14646			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.11112			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.06913			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.01317			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.06913			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.81628	103.57760		13.81628	102.23468			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.16497	100.72309		15.16497	100.70869			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.06904	100.68447		14.06904	100.48166			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.20310			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.20310			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.20310			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.21085			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	12.66727		100.00000	12.64324			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.01721		100.00000	18.97011			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.30780		100.00000	17.26494			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.68383		100.00000	10.65737			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.68591		100.00000	10.65915			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.91726		100.00000	12.88526			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.19258		100.00000	11.16486			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	83.40605		100.00000	83.22629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.26093		0.00		0	0.00	
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.19352		0.00		0	0.00	
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.19820		0.00		0	0.00	
BCP76U	On 24/01/2014	Spot Bond	100.00000	95.54974	100.00000	95.30026		0.00		0	0.00	
BCP77U	On 15/02/2014	Spot Bond	100.00000	90.34653	100.00000	90.12346		0.00		0	0.00	
BCP78U	On 06/03/2014	Spot Bond	100.00000	86.28842	100.00000	86.08491		0.00		0	0.00	
BD0202	On 31/12/2018	Spot Bond	2.06000	104.10736	2.06000	170.81215		0.00		0	0.00	
BD0205	On 28/04/2028	Spot Bond	8.25000	97.11940	8.25000	141.18687		0.00		0	0.00	
BD0206	On 02/03/2028	Spot Bond	8.25000	98.46447	8.25000	141.51849		0.00		0	0.00	
BD0302	On 18/04/2028	Spot Bond	8.63500	97.60549	8.63500	97.58283		0.00		0	0.00	
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.33306		0.00		0	0.00	
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.95593		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	100.55819		0.00		0	0.00	
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.31927		0.00		0	0.00	
BD32AU	On 08/05/2014	Spot Bond	100.00000	85.18519	100.00000	84.79263		0.00		0	0.00	
BEER02	On 28/03/2018	Spot Bond	7.87500	99.32129	7.87500	99.30009		0.00		0	300,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.30756		0.00		0	0.00	
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.39460		0.00		0	0.00	
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.42616		0.00		0	0.00	
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.53135		0.00		0	0.00	
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.63651		0.00		0	0.00	
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.93063		0.00		0	0.00	
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.37893	100.00000	10.35379		0.00		0	0.00	
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.17308		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.23798			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.26579			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.27506			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.38627			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.53448			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	10.15482	100.00000	10.13022				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	10.15482	100.00000	10.13022				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.35212			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.38193			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.39005			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.23000	104.31954	8.23000	104.29630				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.41441			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45756			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.82017	100.00000	5.80576				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.82017	100.00000	5.80576				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.07500	106.57064	6.07500	106.55331				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.23321			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.58033			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.11880			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.47719			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.72721			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.85832			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.71774			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.75872			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.83313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.14198			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.65408			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	39.42717		100.00000	39.32843			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	13.15832		100.00000	13.12573			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.92198			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	6.55000	107.40107		6.55000	107.38196			44,540,000,000.00	6,800,000	36,800,000.00
CBL08		On 02/11/2016	Spot Bond	9.33000	114.11790		9.33000	114.08916			0.00	0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.93324			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.64645			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.03000	104.84317		9.03000	104.81760			40,635,000,000.00	4,500,000	694,500,000.00
CBL12		On 06/09/2018	Spot Bond	11.09500	104.61480		11.09500	104.58360			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.73982			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.34500	105.74555		11.34500	105.71385			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.16683			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.22000	101.90646		9.22000	101.88110			168,726,000,000.00	18,300,000	108,300,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.11306			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	11.78500	101.16485		11.78500	101.13337			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.19618			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.53321			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.10945			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	10.15500	93.84159		10.15500	93.81592			0.00	0	0.00
CCT01		On 23/06/2023	Spot Bond	10.08000	115.46428		10.08000	115.43309			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	9.93000	111.60508		9.93000	111.57537			0.00	0	0.00
CCT03		On 15/03/2025	Spot Bond	9.27000	116.47376		9.27000	116.44460			0.00	0	3,000,000,000.00
CGR10		On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.80657			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond		11.58000	104.21800		11.58000	104.18560			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.20501			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.26495			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.73503			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	103.14915			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.72182			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.76452			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.62083			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.60307			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.69694			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.42986			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.13033			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	93.91298		100.00000	93.46364			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	93.91298		100.00000	93.46364			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	93.91298		100.00000	93.46364			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.34708			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	93.91298		100.00000	93.46364			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.64333			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.50611			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.16360		10.11000	100.13632			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.50611			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00003			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	115.26061		2.76000	115.24492			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	105.86351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond		3.14000	112.23362		3.14000	115.23792			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.92279		8.25000	102.89981			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	100.50611			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.50611			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	120.31077		3.10000	114.83462			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.04484		2.40000	114.58300			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.49957			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.88363			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.88193			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.05000	103.04679		8.05000	103.02446			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.87891			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.88079			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46810			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.47886			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.10000	103.18919		8.10000	103.16667			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.10000	103.18919		8.10000	103.16667			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.90443			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.86049			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.15000	102.03309		8.15000	102.01070			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.35625			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.39560			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.42803			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.42803			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	77.30948		100.17539	77.00352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.54651			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.97489			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.36166			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.77019			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.82369			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.43477		9.35000	103.40909			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.43477		9.35000	103.40909			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.76989			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.77217			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.54032			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.30089			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.35918			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.27482			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.18014			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.18014			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.18014			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.18014			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.18014			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.18501			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.19297			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.19297			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.19297			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.19297			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.19297			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.19432			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	9.11500	104.90151		9.11500	104.87568			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.85531			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.33663			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.33663			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.28120			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40894			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.19833			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32454			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32228			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33109			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.83329			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.94085			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33017			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	104.57484			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54690			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.25495			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.17890			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.31322			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36523			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36523			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36523			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36523			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.07948			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.68389			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22398			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22129			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04669			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22129			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99200			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.38235			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15315			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15315			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15281			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	119.46856			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.03165			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	119.13538			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	119.06397			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	119.18008			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.27218			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.84495			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	120.03054			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.13651			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.78500	94.40911		10.78500	94.38172			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.30500	96.01738		11.30500	95.98822			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14541			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.38191			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.10795			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.43908			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.44472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond		8.80500	105.99925		8.80500	101.60759			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.33134			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.45519			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	114.75079			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.34807			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.35485			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.38101			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.35846			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51096			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51096			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51096			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.40209			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.23974			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.25794			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14541			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.81947			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	103.94421			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.24470			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.39532			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.44707			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14633			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51723			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.42174			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.31383			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.36839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.38011			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.05902			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.24283			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.14171			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.29454			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.04143			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.33760			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.91107			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.84158			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	100.48502			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.39212		7.01000	38.00460			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	143.87657			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	8.63500		97.60549		8.63500	130.39182			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.25000		32.17655		8.25000	141.18687			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.25000		32.57736		8.25000	141.51849			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.45961			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.35239			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.92189			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.92189			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.36079			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.33517			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.34026			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.33813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.43908			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.30460			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.89257			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.60000		111.48300		8.60000	107.96215			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.68000		101.95379		8.68000	101.93000			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.06500		113.90669		10.06500	113.87596			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.95000		105.85835		7.95000	105.83568			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.65500		108.87211		9.65500	108.84376			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.09500		96.54636		10.09500	96.52025			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.98000		97.10329		10.98000	97.07477			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.98000		89.96267		10.98000	89.93625			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.70891			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.74305			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.65456			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.18266			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.62445			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.21196			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.51500		89.94973		12.51500	89.91957			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.71712		100.00000	10.69057			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.14181			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.95500		98.40834		7.95500	98.38714			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.02347			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.19107			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.51929			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.78095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000	0.00000	99.71806				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.44617				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.07608				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.08010				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.83000	118.99236	6.83000	118.97041				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.27500	109.44488	8.27500	109.42077				405,475,000,000.00	49,000,000	4,278,400,000.00
DV23	On 27/02/2023	Spot Bond	8.72500	111.51003	8.72500	111.48416				1,905,540,000,000.00	218,400,000	9,487,600,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.42297				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.44079				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.79147				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.90500	134.05943	7.90500	134.03120				0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	104.47953				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	104.34823	0.10000	131.23936				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.18000	115.61902	2.18000	115.60497				0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.19000	103.18492	2.19000	103.17236				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.27000	103.37378	2.27000	103.36108				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.55500	109.47947	9.55500	109.45169				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.40500	110.21688	9.40500	110.18891				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.03000	101.87556	10.03000	101.84802				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.63500	90.51850	10.63500	94.45574				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.86995				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.18712			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.39600			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.96686			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.75028			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	74.07407		100.00000	73.77049			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	103.29108		100.00000	103.01491			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	89.80106		100.00000	89.59222			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.89104		3.00000	127.87266			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.01000	102.75866		11.01000	102.72825			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.50536			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.56971			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.93977			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.70500	85.14028		9.70500	98.49991			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.00016			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.73736			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.03480			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.94825			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.92164			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.05476			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.02064			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.87495			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.90167			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.84892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.88859				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.84098				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.87405				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.48000		104.70465	6.48000	104.68632				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.50000		108.29747	7.50000	108.27557				183,000,000,000.00	24,400,000	17,746,500,000.00
ES23	On 25/01/2023	Spot Bond	8.39000		114.56960	8.39000	114.54401				108,231,000,000.00	12,900,000	24,136,700,000.00
ES26	On 02/04/2026	Spot Bond	8.84500		94.72347	8.84500	94.70096				693,448,000,000.00	78,400,000	8,699,200,000.00
ES33	On 15/09/2033	Spot Bond	9.75000		82.80668	9.68500	83.26459				755,417,325,000,000.00	77,478,700,000	47,030,200,000.00
ES42	On 25/04/2042	Spot Bond	9.88000		88.64773	9.88000	88.62425				0.00	0	11,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.78969				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.47791				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.18752				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.64795				0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.84805				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.95648				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.01763	100.00000	11.98852				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.69494	100.00000	11.66661				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.36336				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.37937				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.41134				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.44325				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.95000		104.16507	6.95000	104.14541				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.18500		97.71113	9.18500	97.68702				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.44257				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.44250				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.43014			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.72890			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.98500	104.34657		10.98500	104.31592			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	98.77142			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.16000	125.81840		2.16000	126.64728			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.19000	129.82224		2.19000	265.06029			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.50000	97.79090		2.50000	104.02317			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.73000	99.18071		2.73000	147.54909			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.53500	114.53093		2.53500	198.00465			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.26000	113.95539		7.26000	113.93294			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.01100	58.77714		8.01100	58.06490			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.49100	37.54026		9.49100	36.62239			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.72000	36.30334		9.72000	35.35160			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.92825			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.25215			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.83547			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.65017			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.21587			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.21587			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.86424			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.19431			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40665			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.52928			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34714			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.94402			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.36098		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.36098		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.52120			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37650			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35711			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.14809			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36974			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.29002		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.39543			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.49535			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.47973			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	12.32317		100.09221	12.29263			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.33224			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	112.43402			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.40455			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.45669			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.11373			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.33980			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.37545			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.38006			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.34389			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.34943			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.46855			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.43678			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.41997			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.34264			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	54.37030		13.22500	54.35066			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.32093			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.32137			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.49353			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.33767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond		3.74500	89.16662		3.74500	92.23537			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.35395			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.35395			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.95690			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14541			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.54167			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.92610			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.33134			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.32273			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.42728			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.38417			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.04690			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.41082			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.56117			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.44617			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.34581			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.62925			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.26242			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.35579			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.62561			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.37676			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.37455			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.72091			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.31738			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.40926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond		3.40000	119.88229		3.40000	115.96641			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.38184			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.38595			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	109.80331		3.38000	116.13027			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.22188		1.12000	121.38724			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.40000	106.83101		3.40000	115.96641			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	105.01208		2.10000	122.98691			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.99886		2.17000	126.50536			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.60396			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	96.12990			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.58418			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.59493			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.32873			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.37913			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	104.59092			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.44673			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.42940			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.35981			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.54113			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.35937			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.54331			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.93123			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	90.37038			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.70342		100.00000	8.68187			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	14.71129		100.00000	14.67486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond		4.24000	142.40702		4.24000	142.38174			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.50385			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.68160			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.77677			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.16397			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.64334			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.11260			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.28598			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.70000	124.67975		2.70000	254.55725			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.20000	129.71899		2.20000	264.84941			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.92000	122.53727		2.92000	250.18149			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.79062		2.53000	123.34633			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.31419			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	127.57168		2.06000	123.65647			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.52741			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.98188			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.19736			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	93.20552		2.90000	93.19249			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.26138		104.97509	15.22191			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.27299		101.07593	19.22479			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.71998		100.44759	11.69085			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.38621			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.73111		100.76967	17.68690			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		2.36500	105.12034		2.36500	105.10709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.09886			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.46000		96.43650		2.46000	104.42928			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.28258			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.49000		96.15515		2.49000	104.12454			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.83300			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		127.67445		2.40000	330.27348			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.19791			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.16891			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.09680			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.04046			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.76777			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.67630			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.15677			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.94482			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.83000		104.66288		5.83000	104.64626			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.17000		105.66317		6.17000	105.64544			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.21000		104.40050		7.21000	104.38007			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.74000		105.05479		7.74000	105.03276			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.94500		111.52121		7.94500	111.49734			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.56500		103.26846		8.56500	103.24454			258,663,000,000.00	30,200,000	120,200,000.00
FRX20	On 01/10/2020	Spot Bond	8.84500		101.85801		8.84500	101.83379			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.50500		92.17831		9.50500	92.15467			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.67000		107.99786		9.67000	107.96985			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.52500		95.50870		10.52500	95.48208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	10.55500	78.60701		10.55500	78.58481			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.26402			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.27823			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.28975			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.29435			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.30580			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.32416			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.33791			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.39741			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.28908			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.92795			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.03000	103.52695		9.03000	103.50184			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.99522			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.38234			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.94472			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.67877			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.94159			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.94154			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.94142			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.94167			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	99.93861			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	99.91912			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.23951			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.26929			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.32686			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.39829			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.49745			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	100.52397			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.76446			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.84385			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.46537			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.75654			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.48247			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.16002			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.27742			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.65926			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.42478			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.44529			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.13780			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.20789			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.08304			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.96595			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.43691			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.63709		103.47863		7.63709	102.46669			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	101.51057			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.99020		103.54527		7.99020	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	101.60527			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.44094		103.63570		8.44094	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	101.72100			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.54876			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.82095			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.81360			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.04500		112.79419		8.04500	112.77002			154,464,000,000.00	19,200,000	2,939,200,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		132.11895		1.97000	269.75113			0.00	0	8,869,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000		135.21652		1.95000	270.18249			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.63000		100.63366		9.63000	100.60795			62,595,000,000.00	6,500,000	1,206,500,000.00
HWAY35	On 31/07/2035	Spot Bond	9.60000		100.84615		9.60000	100.82046			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		33.75758		100.00000	33.67398			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		8.76202		100.00000	8.74032			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		67.23666		100.00000	67.07379			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		31.97813		100.00000	31.90066			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		17.72635		100.00000	17.68342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.65054	100.00000	9.62716				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000		110.86197	1.85000	110.84960				585,513,900,000.00	316,494,000	64,073,623,700.00
I2038	On 31/01/2038	Spot Bond	2.30000		108.36419	2.30000	108.35078				1,419,732,270,000.00	617,274,900	23,302,090,700.00
I2046	On 31/03/2046	Spot Bond	2.42500		104.47343	2.42500	104.46009				114,256,542,500.00	47,116,100	43,482,739,700.00
I2050	On 31/12/2050	Spot Bond	2.33000		112.79717	2.33000	112.78300				494,295,753,000.00	212,144,100	17,506,485,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.05000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.15000		106.87554	7.15000	106.85480				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.46540				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.51667				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.50358				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.77000		107.41514	6.77000	103.07495				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.65000		106.65252	7.65000	106.63040				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.38000		108.70828	8.38000	108.68363				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.70000		106.42824	6.70000	102.25906				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.32094				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.84812				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		113.35023	4.09000	113.33079				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.47000		105.04612	7.47000	105.02518				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.06040				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.12906				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000		105.78925	0.94000	127.22592				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.13000		105.76705	2.13000	126.91934				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.67930				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.79164				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.05000		104.83696	8.05000	104.81423				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.49096			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.21571			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.89967			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.61500	97.92865		8.61500	97.90596			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.13500	91.26144		9.13500	91.23929			76,734,000,000.00	8,400,000	58,400,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.72703			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.13000	99.13628		8.13000	99.11459			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.18500	103.50854		9.18500	103.45689			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.11871			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.15531			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.41000	102.77702		7.41000	102.75671			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.39500	102.45398		8.39500	102.43109			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00302		100.00000	0.00301			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.26206			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.32444			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.80500	99.40354		8.80500	99.38002			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.09130		5.00000	101.07759			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.09130		5.00000	101.07759			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.17040		5.00000	102.15669			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.09130		5.00000	101.07759			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.26612		4.00000	101.25505			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.91386			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.86372			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.14205			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	109.87873		9.20000	109.85158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.14105			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.14105			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.03486			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.74232		100.00000	7.72315			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.24034			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.01078			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.90185			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.15000	102.50465		9.15000	102.47932			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.67224			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.83130			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.41331			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.63311			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.23656		100.00000	6.22145			0.00	0	0.00
IN230U		On 16/01/2014	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
IN238U		On 13/03/2014	Spot Bond	100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.25000	95.01188		5.25000	99.89942			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.25000	99.89942		5.25000	99.79903			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.25000	99.79903		5.25000	99.69885			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond	5.35000	99.69314		5.35000	99.59127			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.35000	99.59127		5.35000	99.48960			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.35000	99.48960		5.35000	99.38815			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	5.35000	99.38815		5.35000	99.28690			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond	5.45000	99.27367		5.45000	99.17077			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.45000	99.17077		5.45000	99.06808			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.45000	99.06808		5.45000	98.96561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.02612			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.81621			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.05320			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.81628	102.68731		10.81628	101.65283			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.81628	100.58098		10.81628	100.39751			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.29996			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.71983			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.29392			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.70133		6.50000	101.68346			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.36523			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.01973			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.74942			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.74942			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.85413			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.95488			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	97.78555			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.60553			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.35553			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.29740			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.40456			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	102.87158			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.92434			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.57852			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.29375			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.28753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING229		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.22939			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.72466			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.62507			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.26325			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.30702			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.41921			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	98.05546		100.00000	97.82087			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.14678			0.00	0	0.00
INGR01		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.54599			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.60237			0.00	0	0.00
IP266U		On 08/01/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.50895			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.54337			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.56636			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.16000	103.85910		8.16000	103.83630			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.20000	107.56009		6.20000	103.08417			21,080,000,000.00	3,400,000	3,400,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.54016			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.53000	106.61838		8.53000	106.59378			129,656,000,000.00	15,200,000	115,200,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.92765			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.94827			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.30603			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.33000	103.43421		8.33000	103.41102			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.42018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.68000			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.22000		97.87930		3.22000	117.45069			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.91000		95.82316		3.91000	128.69787			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.07915			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.85939			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.80712			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.53144			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.20989			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.85000		90.53726		3.85000	91.31276			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.85000		90.46178		3.85000	97.54633			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.58437			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.18387			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.41331			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.68500		109.32729		11.68500	109.29300			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.63022			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.91000		94.80623		3.91000	128.69787			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.65060			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.30080			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.76948			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.25000		99.97124		5.25000	99.87072			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.25000		99.87072		5.25000	99.77039		72,450,000,000,000.00	13,800,000,000	6,900,000,000.00	
IVA404	On 23/01/2014	Spot Bond	5.25000		99.77039		5.25000	99.67027			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.35000		99.66401		5.35000	99.56220			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.35000		99.56220		5.35000	99.46060			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.35000		99.44610		5.35000	99.35920			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA408		On 20/02/2014	Spot Bond	5.35000	99.35920	5.35000	99.25801			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.45000	99.24425	5.45000	99.14141			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.45000	99.14141	5.45000	99.03878			0.00	0	0.00
IVA411		On 13/03/2014	Spot Bond	5.45000	99.03878	5.45000	98.93637			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.08231			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.26633			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.29529			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.20869			0.00	1,000,000,000	500,000,000.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00010			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.36290			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.10489			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.07374			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.87814			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.10019			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.79425			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.88819			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.64114			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.87710			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.87616			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.87428			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.88273			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.42639			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.26628			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.33846			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.92796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.09656			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.89203			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		94.31525		100.00000	94.07216			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		89.87913		100.00000	89.67059			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		82.51121		100.00000	82.14286			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		74.03651		100.00000	73.88664			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.29934			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		44.62705		100.00000	44.51894			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.04638			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		15.04244		100.00000	15.00600			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.82969			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		58.36492		100.00000	58.22353			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		59.74587		100.00000	59.60113			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		60.25585		100.00000	60.06772			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.67829			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.52438			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.63000		141.36643		8.63000	141.33343			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.59893			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.36205			0.00	0	200,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.23384			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.63000		100.13301		8.63000	100.11002			44,876,000,000.00	5,200,000	155,200,000.00
LGL03	On 03/04/2018	Spot Bond	8.78000		69.48835		8.78000	98.00969			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.28500		103.03637		9.28500	103.01096			23,212,500,000.00	2,500,000	52,500,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.67163			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.15000		99.95481		11.15000	99.92502			0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.73604			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.08886			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.16829			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.26348			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.01733			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.94282			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.95370			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.69716			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.45276			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.12674			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	79.52070		100.00000	79.34783			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	52.63056		100.00000	52.53071			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	58.36492		100.00000	58.22353			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.38723			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	54.51197		100.00000	54.37547			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.85629			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.17039			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.84862			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.23878			0.00	64,270,800,000	21,423,600,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.83568			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.50395			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.20106			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.11003			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.48923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.42354			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.46001			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.84989			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.92461			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.35095			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		101.15512	100.00000		100.89373			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		96.03725	100.00000		95.80129		40,000,000,000,000.00		400,000,000	200,000,000.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		97.87234	100.00000		97.35450			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		53.44551	100.00000		53.27494			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		42.80368	100.00000		42.69999			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		13.96492	100.00000		13.93033			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		34.09403	100.00000		34.00961			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.53500		104.12446		8.53500	104.10055			35,847,000,000.00	4,200,000	184,200,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.48088			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.44524			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.39664			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.54985			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.56193			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.62226			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.86500		103.95491		7.86500	103.93287			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.60500		102.98430		8.60500	102.96033			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.48000		102.97859		9.48000	102.95224			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.49000		103.96585		5.49000	103.95037			0.00	0	1,160,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.29203			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.30352			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.48500		103.84629		9.48500	103.81926			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.15000		104.76728		7.15000	104.74695			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.71410			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.79000		100.88716		8.79000	100.86332			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.20746		100.00000	9.18466			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.68315			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.49000		100.85680		8.49000	100.83376			151,971,000,000.00	17,900,000	217,900,000.00
MTN02	On 13/07/2014	Spot Bond	6.62000		106.70944		6.62000	106.69055			151,598,000,000.00	22,900,000	172,900,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		98.38275		100.00000	98.11828			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.25000		107.50378		7.25000	102.80931			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.43500		109.96288		8.43500	104.88115			60,732,000,000.00	7,200,000	97,200,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		94.80519		100.00000	94.55959			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.57616		100.89771	6.56010			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.66314		100.61875	6.64691			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	100.89424			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.90875			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.92459			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.93898			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.94603			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.03274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.13361			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.27562		100.00000	0.27495			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.27562		100.00000	0.27495			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.94500	96.96787		8.94500	96.94443			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.10000	102.67569		7.10000	102.65622			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.44303			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.00500	100.53938		9.00500	100.51493			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.55221			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.90826			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.35566			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.06707			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.01665			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.19107			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.63730			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.85000	109.09696		6.85000	109.07666			68,500,000,000.00	10,000,000	750,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.72332			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.45500	116.75404		8.45500	116.72733			188,546,500,000.00	22,300,000	92,300,000.00
NBK4		On 28/10/2024	Spot Bond	10.80500	33.00006		10.80500	32.99079			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.40000	104.84275		7.40000	104.82182			0.00	0	0.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.45794			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.54195			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.56000	106.92943		6.56000	102.77274			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.33932			0.00	0	500,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.60000	106.23491		7.60000	106.21302			136,800,000,000.00	18,000,000	38,000,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.24920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.82915			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.03782			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.98140			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.82988			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.67831			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	87.13869			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.64024			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.36048			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.49000			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.29448			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.86292			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	83.28054			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.49297			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.42113			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.05170			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.01002			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.31841			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.30005			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.94554			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.28878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.28280			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.28258			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.10000		107.02035		8.10000	106.99689			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.61920			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.79340			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.75000		108.35378		5.75000	103.90981			17,250,000,000.00	3,000,000	73,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00001			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.88000		113.42138		11.88000	113.38523			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.64936			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.18356			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.51158			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.78680			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000		160.49773		2.21000	160.47817			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.53500		108.25865		8.53500	108.23406			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.40071			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.16500		107.19927		9.16500	107.35102			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.79655			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.95423			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.75506			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.74764			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.77826			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.36500		107.19056		9.36500	108.60956			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.80889			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.77831			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.79661			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond		9.56500	107.18213		9.56500	107.32835			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.85781			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.82113			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.80884			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.04070			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.96632			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.83329			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		6.60000	109.02236		6.60000	103.49166			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.27500	116.99680		8.27500	116.97074			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.73500	123.56728		8.73500	123.53810			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.10500	166.35582		2.10500	166.33601			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.31000	124.69301		9.31000	124.66184			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.46621			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.42686			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.49805			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.19191			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.94989			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.26290			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.83005			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.06947			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.01927		100.00000	16.97804			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	31.27610		100.00000	31.20032			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.38000	106.00810		6.38000	105.98981			29,986,000,000.00	4,700,000	64,700,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	10.13022		100.00000	10.10568			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.95000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		38.63217	100.00000	38.53651				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.27797				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.39219				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	103.03205				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.90593				0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.80541				0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.67576				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.24749				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.59275				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.63063				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.33127				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.32538				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.36557				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.34465				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.33235				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.38612				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.36069				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.34519				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.40882				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.37937				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.36015				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.18995				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.22815				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.24533				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.28351				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.44765			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.48582			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.93496			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.32909			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.15000	109.08552		6.15000	109.06726			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.37000	96.43474		5.37000	96.42062			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.05000	38.93098		8.05000	38.92254			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.23000	115.68822		6.15000	115.80497		3,429,524,386,519,000.00	50,485,455,300	20,720,164,900.00	
R158	On 15/09/2015	Spot Bond		6.15000	115.82435		6.15000	115.80497			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		6.05000	90.44430		6.05000	90.42941			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.15000	122.16711		6.15000	122.14667			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		5.98000	85.36669		5.98000	85.35279			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.29000	117.83139		8.23000	118.33404		1,821,065,354,488,000.00	19,670,127,200	34,776,412,100.00	
R187P	On 21/12/2026	Spot Bond		7.97000	36.33683		7.97000	36.32903			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.89000	33.96790		7.89000	33.96068			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.70000	275.67440		1.70000	275.64461		12,488,174,840,000.00	7,345,985,200	24,400,152,300.00	
R201	On 21/12/2014	Spot Bond		5.08000	103.77761		5.00000	103.83909		5,704,840,000,000.00	1,123,000,000	97,203,000,000.00	
R202	On 07/12/2033	Spot Bond		2.04500	212.98767		2.04500	212.96265		7,101,853,300,500.00	3,472,788,900	65,517,601,000.00	
R2023	On 28/02/2023	Spot Bond		7.96500	101.36848		7.89500	101.79272		2,183,481,522,688,500.00	74,134,528,900	89,685,528,900.00	
R203	On 15/09/2017	Spot Bond		7.00500	106.56429		6.93000	106.79047		1,988,956,725,726,000.00	83,933,865,200	64,835,165,200.00	
R2030	On 31/01/2030	Spot Bond		8.83000	96.11794		8.83000	96.39162		81,400,238,000,000.00	9,218,600,000	68,568,600,000.00	
R2037	On 31/01/2037	Spot Bond		9.12000	97.75567		9.12000	97.73198		40,121,616,000,000.00	4,399,300,000	41,410,000,000.00	
R204	On 21/12/2018	Spot Bond		7.26000	103.40089		7.18500	103.69451		1,560,507,716,790,000.00	14,945,966,500	69,933,386,500.00	
R2048	On 28/02/2048	Spot Bond		9.18500	98.58262		9.18500	98.55816		1,138,821,513,500,000.00	23,987,100,000	73,160,000,000.00	
R206	On 15/01/2014	Spot Bond		5.36000	99.88266		5.28000	99.86998		257,280,000,000,000.00	48,000,000,000	50,700,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		7.55500	98.39138		7.48500	98.70305			1,922,584,633,843,000.00	54,478,442,600	50,301,804,400.00
R208	On 31/03/2021	Spot Bond		7.72500	96.49617		7.65500	96.84675			1,376,177,541,000,000.00	78,145,960,000	36,721,134,100.00
R209	On 31/03/2036	Spot Bond		9.09500	74.73352		9.03000	75.20088			3,714,455,464,938,500.00	08,406,318,300	96,439,258,900.00
R210	On 31/03/2028	Spot Bond		2.01000	160.65390		2.01000	160.63518			655,275,678,000.00	326,007,800	20,451,900,700.00
R211	On 31/01/2017	Spot Bond		0.24000	129.87758		0.24000	129.86875			111,978,360,000.00	466,576,500	22,444,715,100.00
R212	On 31/01/2022	Spot Bond		1.56000	132.23128		1.56000	132.21757			324,586,860,000.00	208,068,500	46,459,800,000.00
R213	On 28/02/2031	Spot Bond		8.89500	85.96655		8.83500	86.40648			1,364,751,668,379,000.00	53,429,080,200	16,166,202,300.00
R214	On 28/02/2041	Spot Bond		9.13000	76.04828		9.13000	76.02952			2,021,884,948,875,000.00	21,455,087,500	91,128,907,100.00
R225C	On 15/03/2014	Spot Bond		4.86000	99.11578		4.86000	99.10270			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.97000	96.69268		4.97000	96.67957			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.21000	93.00897		6.21000	92.99326			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.05000	90.44430		6.05000	90.42941			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.97000	87.93780		5.97000	87.92352			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.98000	85.36669		5.98000	85.35279			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.05500	97.76591		5.05500	97.75268			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.00500	95.39679		5.00500	95.38383			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.12000	91.61198		6.12000	91.59681			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.99000	89.11125		5.99000	89.09680			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.97000	86.56121		5.97000	86.54722			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.03000	83.90777		6.03000	83.89408			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.90500	79.10246		6.90500	79.08771			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.95500	76.31665		6.95500	76.30232			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.19000	73.01021		7.19000	72.99604			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.17000	70.54401		7.17000	70.53036			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.15000	68.17428		7.15000	68.16112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		7.14000	65.85902		7.14000	65.84632			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.44500	62.39272		7.44500	62.38020			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.42500	60.23422		7.42500	60.22216			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.57500	57.45559		7.57500	57.44386			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.54500	55.48629		7.54500	55.47501			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.51500	53.60001		7.51500	53.58914			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.48500	51.79284		7.48500	51.78238			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.44500	50.10673		7.44500	50.09667			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.40500	48.49426		7.40500	48.48457			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.17000	43.29852		8.17000	43.28900			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.13000	41.77469		8.13000	41.76554			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.09000	40.32001		8.09000	40.31123			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.05000	38.93098		8.05000	38.92254			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.01000	37.60430		8.01000	37.59619			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.97000	36.33683		7.97000	36.32903			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.93000	35.12563		7.93000	35.11813			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.89000	33.96790		7.89000	33.96068			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.54645			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.01352			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.90914			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.01467			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.83207			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.39615		100.00000	14.36128			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.22039		100.00000	4.21017			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.50525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.56274			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.12594			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.48952			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.76068			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.22227			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.47065			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.85817			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.62985			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.16140			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.51927			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.04789			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.32803			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.40507			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.84844			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.71137			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.62217			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	101.82761			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.17192			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.06968			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.84358			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.84358			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.27813			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.31156			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.71983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.56285			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.69623		12.35000	107.66116			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.61791			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.47046		100.00000	13.43783			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.55594			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.99425			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.86827			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.85701			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.82218			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.94310			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.58353		100.00000	1.57961			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	8.58993		100.00000	10.71141			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	15.82847		100.00000	15.79013			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.74355		100.00000	12.72794			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	19.81251		100.00000	19.76451			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.97741			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	102.80992			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.95500	107.45714		8.95500	107.43128			51,043,500,000.00	5,700,000	645,700,000.00
RW23	On 10/12/2023	Spot Bond		9.14500	93.23867		9.14500	103.04030			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.98500	85.36724		9.98500	102.74001			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	98.52318			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.45000	109.88526		7.45000	109.86305			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.85224			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.98000	103.16054		8.98000	103.13565			0.00	0	1,350,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.47053				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.40359				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.36793				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.52133				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.49129				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.40000		104.02666	7.40000	104.00577				12,580,000,000.00	1,700,000	1,141,700,000.00
SBK9	On 10/04/2018	Spot Bond	8.78500		100.68848	8.78500	100.66471				9,663,500,000.00	1,100,000	431,100,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		136.50182	1.84000	132.77563				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.61000		113.37487	7.61000	113.35148				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.47000		113.60658	7.47000	113.58356				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.40000		113.72268	7.40000	113.69986				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.33000		102.32896	8.33000	102.30590				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.54500		113.48237	7.54500	113.45915				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.51000		113.54031	7.51000	113.51719				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.36287				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.44387				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.32277				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.05394				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.98000		105.51068	7.98000	105.48788				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.02577				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.70380				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.25843				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.26795				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.30500		105.04264	9.30500	105.01639				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.88000		102.64431	9.88000	102.61696				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.05508			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.12175			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.05691			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.78393			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.67500	101.88505		8.67500	101.86115			318,372,500,000.00	36,700,000	286,700,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	6.74517		100.00000	6.71107			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.93000	95.55464		8.93000	95.53158			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.35500	97.07983		9.35500	97.05531			75,775,500,000.00	8,100,000	68,100,000.00
SBS9	On 07/07/2016	Spot Bond		7.33000	109.19029		7.33000	109.16893			244,822,000,000.00	33,400,000	133,400,000.00
SBSI11	On 07/12/2023	Spot Bond		2.23000	129.40981		2.23000	264.21795			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.78925		0.94000	127.22592			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.12000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	9.09402		100.00000	9.07150			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.90525		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	111.55178		1.51000	125.12143			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.70133		6.50000	101.68346			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.38846			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.13163			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.76657			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.96000	99.59642		8.96000	99.57244			73,472,000,000.00	8,200,000	48,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.50824			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.92940			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.25775			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.23408			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.10231			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.67398		100.00000	9.65054			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.47065			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.45000		108.88529		7.45000	108.86365			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.78500		102.86839		8.78500	103.07184			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.33000		102.32896		8.33000	102.30590			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.89945			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.83347			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.96728			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.83979			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.27404			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.03000		103.78420		8.03000	103.76174			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.68590			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.10400			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.82487			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.33500		95.86364		9.33500	95.83962			217,505,500,000.00	23,300,000	2,543,300,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.69254			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.20240			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.41033			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.26300		88.78681		9.26300	88.76473			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.32500		88.49266		9.32500	88.47051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN006		On 21/12/2014	Spot Bond	6.24500	102.68686		6.24500	102.66952			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.74500	92.96075		8.74500	92.93912			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37273			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.11000	103.01730		8.11000	102.99468			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.05000	114.30571		7.05000	114.28384			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.60000	102.63786		2.60000	103.01571			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.13500	99.82541		8.13500	99.80355			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.82164			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.03608			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.77587			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.65000	106.68980		9.65000	106.66218			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.60790			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.62483			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.35231			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.06500	76.83638		10.06500	77.65936			0.00	0	0.00
SSN022		On 04/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.65298			0.00	0	0.00
SY1026		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.78155			0.00	0	0.00
SY1028		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.67931			0.00	0	0.00
SY1029		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.67963			0.00	0	0.00
SY1030		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.57766			0.00	0	0.00
SY1031		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.47314			0.00	0	0.00
SY1032		On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.42733			0.00	0	0.00
SY1033		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.36930			0.00	0	0.00
SY1034		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.38274			0.00	0	0.00
SY1035		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.36986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1036	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.36838			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.28136			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.26440			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.17491			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.11364			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.05611			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.86917			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.95017			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.61000	112.84584		6.61000	112.82568			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.83000	103.65008		8.83000	103.62548			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	74.30349		100.00000	74.13994			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	64.63823		100.00000	64.48164			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	20.74899		100.00000	20.69873			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		5.93000	106.80069		5.93000	102.80573			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.31766			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.03464			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.74942			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.61164			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.33375			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.15142			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.40000	106.82436		7.40000	106.80327			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.79494			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.41639			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.46000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.67671		7.83000	103.65506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.39239			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.44692			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.36684			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.39239			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.44692			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	78.01092		7.16000	103.34267			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.55374			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.54503			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.75422			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.72590			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.58076			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.48300			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.39022			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.46000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.04928		8.73000	104.04887			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.08903			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.13883			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.65500	96.98693		8.65500	101.74144			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.55811			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.20752			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.74986			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.37055			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.42868			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.91883			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.45985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155		7.03543		101.06155	7.01823			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.38368			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	105.58095			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.57991			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.66708			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	102.58945			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.39642			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.42704			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.44891			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.42704			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.44891			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.45985			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.41392			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.44891			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.56919			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.56919			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.56919			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.74411			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.78783			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.73318			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.60705			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.66163			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.63980			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.97000		107.05150		7.97000	107.02852			71,730,000,000.00	9,000,000	1,079,000,000.00
TL20	On 22/02/2020	Spot Bond	7.66000		97.33659		7.66000	97.29119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17		On 14/11/2017	Spot Bond	7.86000	105.90376	7.86000	105.88121			801,720,000,000.00	102,000,000	04,392,000,000.00
TN20		On 17/09/2020	Spot Bond	8.80500	111.65635	8.80500	111.62977			329,307,000,000.00	37,400,000	24,491,300,000.00
TN23		On 06/11/2023	Spot Bond	9.09500	112.74827	9.09500	112.72057			0.00	0	8,340,000,000.00
TN25		On 19/08/2025	Spot Bond	9.38000	104.45862	9.38000	104.43261			0.00	0	14,810,000,000.00
TN27		On 14/11/2027	Spot Bond	9.38000	97.62665	9.38000	97.60193			331,114,000,000.00	35,300,000	7,000,200,000.00
TNF16		On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.17170			0.00	0	0.00
TNF18		On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.80268			0.00	0	1,500,000,000.00
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.06851			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.94208			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.96902			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.97176			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.10456			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.37983			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00001			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00007			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00008			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	100.18757	10.00000	100.16075			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.18290	9.75000	100.15674			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.18238	100.00000	10.15612			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.54239			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.51575			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.40780			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.14930			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	97.90711			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.95555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.91762			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.69485			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	95.74123			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.28392			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.02487			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.86414			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	97.61598			0.00	0	0.00
TWC029		On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.29758			0.00	0	0.00
TWC02U		On 17/04/2014	Spot Bond	100.00000	94.88862		100.00000	94.16428			0.00	0	0.00
TWC030		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.23860			0.00	6,900,000,000	6,900,000,000.00
TWC031		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.20911			0.00	0	0.00
TWC032		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.09115			0.00	0	0.00
TWC033		On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.82588			0.00	0	0.00
TWC034		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.78745			0.00	0	0.00
TWC035		On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.72923			0.00	0	0.00
TWC036		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.36986			0.00	0	0.00
TWCJ06		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.39333			0.00	0	0.00
TWCJ07		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.78745			0.00	0	0.00
TWCM06		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.21360			0.00	0	0.00
TWCM07		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.79035			0.00	0	0.00
UG21		On 02/03/2021	Spot Bond	9.05500	112.25053		9.05500	112.22308			0.00	0	0.00
UTR041		On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.68655			0.00	0	0.00
UTR042		On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.56316			0.00	0	0.00
UTR043		On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
UTR40		On 10/09/2017	Spot Bond	9.27000	106.03093		9.27000	106.00439			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.11218			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.15735			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.04870			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.08714			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.08882			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.12560			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.12946			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.51000		114.38356		6.51000	114.36331			42,315,000,000.00	6,500,000	9,676,500,000.00
WS05	On 01/08/2018	Spot Bond	0.72000		243.38407		0.72000	243.36434			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.45000		104.32013		6.45000	104.30184			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.43500		105.59438		7.43500	105.57308			0.00	0	8,200,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.74000		106.44748		7.74000	106.42515			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.11000		105.34987		8.11000	105.32673			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.19500		105.37583		8.19500	105.35245			0.00	0	1,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.10000		91.48726		6.10000	91.47208			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.02500		98.87024		5.02500	98.85678			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.03500		97.65601		5.03500	97.64286			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.03000		89.96398		6.03000	89.94930			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.01500		95.66362		5.01500	95.65053			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.10000		91.47208		6.10000	91.45690			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.13000		66.95219		7.13000	66.93924			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		29.04654		100.00000	28.99143			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		15.37470		100.00000	15.34553			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>23,805,968,864,251,000.00</b>	<b>13,638,787,700</b>	<b>49 600 072 600.00</b>

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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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<b>Grand Total:</b>										23,805,969,467,919,400.00	3,638,847,929	49 602 231 565.00
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