



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 08/01/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 21/01/2014	Any day expiry	10.72200	10.72200		10.61520	10.61520		13.23	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	623.71970	0.62372	519.93910	0.51994	623.720	14.84	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	1.71970	0.00172	4.73910	0.00474	1.720	14.84	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	338.78080	0.33878	252.35580	0.25236	338.781	13.90	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	16.78080	0.01678	37.15580	0.03716	16.781	13.90	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.73290	10.73290	10.62610	10.62610		13.57	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,432.90340	2.43290	2,326.10400	2.32610	2,432.903	27.09	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00340	0.00000	0.00400	0.00000	0.003	27.09	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	616.61230	0.61661	515.31830	0.51532	616.612	13.31	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	3.71230	0.00371	9.21830	0.00922	3.712	13.31	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	271.33830	0.27134	202.13260	0.20213	271.338	13.18	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	48.43830	0.04844	86.03260	0.08603	48.438	13.18	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	264.04990	0.26405	195.95110	0.19595	264.050	13.20	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	51.14990	0.05115	89.85110	0.08985	51.150	13.20	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	256.86640	0.25687	189.88160	0.18988	256.866	13.22	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	53.96640	0.05397	93.78160	0.09378	53.966	13.22	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.77880	10.77880	10.67160	10.67160		13.60	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.04360	0.00004	0.07110	0.00007	0.044	20.46	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,478.84360	2.47884	2,371.67110	2.37167	2,478.844	20.46	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	791.26560	0.79127	693.41430	0.69341	791.266	13.06	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	12.46560	0.01247	21.81430	0.02181	12.466	13.06	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	119.40260	0.11940	168.84800	0.16885	119.403	13.29	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	328.20260	0.32820	270.44800	0.27045	328.203	13.29	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	322.01880	0.32202	265.13070	0.26513	322.019	13.30	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	123.21880	0.12322	173.53070	0.17353	123.219	13.30	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	315.91160	0.31591	259.89010	0.25989	315.912	13.32	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	127.11160	0.12711	178.29010	0.17829	127.112	13.32	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.78040	10.78040	10.67320	10.67320		13.81	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	296.29090	0.29629	242.94790	0.24295	296.291	13.46	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	145.89090	0.14589	199.74790	0.19975	145.891	13.46	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.78200	10.78200	10.67480	10.67480		13.84	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,692.60100	1.69260	1,585.81390	1.58581	1,692.601	16.75	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.60100	0.00060	1.01390	0.00101	0.601	16.75	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,682.61850	1.68262	1,575.84450	1.57584	1,682.619	16.70	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.61850	0.00062			1.04450	0.00104	0.619	16.70	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.63660	0.00064			1.07590	0.00108	0.637	16.65	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,672.63660	1.67264		1,565.87590	1.56588	1,672.637	16.65	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.80930	10.80930		10.70190	10.70190		13.87	510,761,043.60	47,252	802,108.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.01930	0.00002		0.03530	0.00004	0.019	21.10	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,109.31930	3.10932		3,001.93530	3.00194	3,109.319	21.10	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.09620	0.00010		0.16080	0.00016	0.096	19.34	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,609.39620	2.60940		2,502.06080	2.50206	2,609.396	19.34	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,109.74970	2.10975		2,002.59930	2.00260	2,109.750	17.56	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.44970	0.00045		0.69930	0.00070	0.450	17.56	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,561.42390	1.56142		1,455.27140	1.45527	1,561.424	15.39	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	2.12390	0.00212		3.37140	0.00337	2.124	15.39	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	5.60520	0.00561		8.89220	0.00889	5.605	14.04	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,224.90520	1.22491		1,120.79220	1.12079	1,224.905	14.04	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,215.06830	1.21507		1,111.04890	1.11105	1,215.068	14.00	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	5.76830	0.00577		9.14890	0.00915	5.768	14.00	0.00	0	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,205.23630	1.20524		1,101.31300	1.10131	1,205.236	13.96	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	5.93630	0.00594		9.41300	0.00941	5.936	13.96	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	7.69110	0.00769		12.68160	0.01268	7.691	13.61	0.00	0	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,116.99110	1.11699		1,014.58160	1.01458	1,116.991	13.61	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,068.62520	1.06863		967.09350	0.96709	1,068.625	13.53	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	9.32520	0.00933		15.19350	0.01519	9.325	13.53	0.00	0	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,020.56320	1.02056		920.03280	0.92003	1,020.563	13.46	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	11.26320	0.01126		18.13280	0.01813	11.263	13.46	0.00	0	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	16.24260	0.01624		25.52940	0.02553	16.243	13.30	0.00	0	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	925.54260	0.92554		827.42940	0.82743	925.543	13.30	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	832.36270	0.83236		737.29140	0.73729	832.363	13.15	0.00	0	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	23.06270	0.02306		35.39140	0.03539	23.063	13.15	0.00	0	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	697.19860	0.69720		608.01610	0.60802	697.199	12.92	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	37.89860	0.03790		56.11610	0.05612	37.899	12.92	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	44.37490	0.04437		66.98180	0.06698	44.375	12.85	0.00	0	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	653.67490	0.65367		568.88180	0.56888	653.675	12.85	0.00	0	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	636.51340	0.63651		553.61630	0.55362	636.513	12.82	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	47.21340	0.04721		71.71630	0.07172	47.213	12.82	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	611.05490	0.61105		531.14850	0.53115	611.055	12.77	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	51.75490	0.05175		79.24850	0.07925	51.755	12.77	0.00	0	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	62.30070	0.06230		92.98070	0.09298	62.301	12.87	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	571.60070	0.57160		494.88070	0.49488	571.601	12.87	0.00	0	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	563.88140	0.56388		487.80860	0.48781	563.881	12.89	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	64.58140	0.06458		95.90860	0.09591	64.581	12.89	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	548.61510	0.54862		473.84670	0.47385	548.615	12.93	0.00	0	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	69.31510	0.06932		101.94670	0.10195	69.315	12.93	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	71.77050	0.07177		105.05920	0.10506	71.771	12.95	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	541.07050	0.54107		466.95920	0.46696	541.071	12.95	0.00	0	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	533.58390	0.53358		460.13390	0.46013	533.584	12.97	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	74.28390	0.07428		108.23390	0.10823	74.284	12.97	0.00	0	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	497.06140	0.49706		426.94720	0.42695	497.061	13.07	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	87.76140	0.08776		125.04720	0.12505	87.761	13.07	0.00	0	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	102.78970	0.10279		143.45210	0.14345	102.790	13.17	0.00	0	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	462.08970	0.46209		395.35210	0.39535	462.090	13.17	0.00	0	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	428.71240	0.42871		365.36680	0.36537	428.712	13.27	0.00	0	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	119.41240	0.11941		163.46680	0.16347	119.412	13.27	35,823.72	300	2,600.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	396.96000	0.39696		336.99760	0.33700	396.960	13.37	0.00	0	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	137.66000	0.13766		185.09760	0.18510	137.660	13.37	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	157.55000	0.15755		208.34120	0.20834	157.550	13.47	0.00	0	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	366.85000	0.36685		310.24120	0.31024	366.850	13.47	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	361.02470	0.36102		305.08060	0.30508	361.025	13.49	0.00	0	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	161.72470		0.16172		213.18060	0.21318	161.725	13.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	338.38550		0.33839		285.07860	0.28508	338.386	13.57	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	179.08550		0.17909		233.17860	0.23318	179.085	13.57	420,850.93	2,350	2,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	192.79650		0.19280		248.83710	0.24884	192.797	13.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	322.09650		0.32210		270.73710	0.27074	322.097	13.63	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	311.56300		0.31156		261.48590	0.26149	311.563	13.67	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	202.26300		0.20226		259.58590	0.25959	202.263	13.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	286.36230		0.28636		241.53180	0.24153	286.362	13.77	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	227.06230		0.22706		289.63180	0.28963	227.062	13.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	253.45510		0.25346		321.14560	0.32115	253.455	13.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	262.75510		0.26276		223.04560	0.22305	262.755	13.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Call	246.63490		0.24663		209.25900	0.20926	246.635	14.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	277.33490		0.27733		347.35900	0.34736	277.335	14.04	221,867.92	800	1,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	242.75530		0.24276		205.94480	0.20594	242.755	14.08	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	283.45530		0.28346		354.04480	0.35404	283.455	14.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	314.94280		0.31494		388.25050	0.38825	314.943	14.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	224.24280		0.22424		190.15050	0.19015	224.243	14.30	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	191.34480		0.19134		162.14980	0.16215	191.345	14.72	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	382.04480		0.38204		460.24980	0.46025	382.045	14.72	114,613.44	300	1,300.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	163.37880		0.16338		138.40430	0.13840	163.379	15.14	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	454.07880		0.45408		536.50430	0.53650	454.079	15.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	491.73960		0.49174		576.04140	0.57604	491.740	15.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	151.03960		0.15104		127.94140	0.12794	151.040	15.35	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	139.69160		0.13969		118.32450	0.11832	139.692	15.56	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	530.39160		0.53039		616.42450	0.61642	530.392	15.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	129.26060		0.12926		109.48830	0.10949	129.261	15.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	569.96060		0.56996		657.58830	0.65759	569.961	15.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	780.06460		0.78006		874.58510	0.87459	780.065	16.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	89.36460		0.08936		76.48510	0.07649	89.365	16.89	252,008.17	2,820	12,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	63.67420		0.06367		54.80080	0.05480	63.674	18.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,004.37420		1.00437		1,102.90080	1.10290	1,004.374	18.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	46.26790		0.04627		39.73240	0.03973	46.268	19.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,236.96790		1.23697		1,337.83240	1.33783	1,236.968	19.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,474.78470		1.47478		1,577.64410	1.57764	1,474.785	20.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	34.08470		0.03408		29.54410	0.02954	34.085	20.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	25.74610		0.02575		22.52880	0.02253	25.746	21.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,716.44610		1.71645		1,820.62880	1.82063	1,716.446	21.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	22.01670		0.02202		19.37480	0.01937	22.017	21.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,862.71670		1.86272		1,967.47480	1.96747	1,862.717	21.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	20.93820		0.02094		18.46060	0.01846	20.938	22.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,911.63820		1.91164		2,016.56060	2.01656	1,911.638	22.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	18.11250		0.01811		16.06170	0.01606	18.113	22.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,058.81250		2.05881		2,164.16170	2.16416	2,058.813	22.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	16.29610		0.01630		15.48640	0.01549	16.296	23.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,206.99610		2.20700		2,313.58640	2.31359	2,206.996	23.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	10.86720		0.01087		8.54360	0.00854	10.867	30.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,451.56720		3.45157		3,556.64360	3.55664	3,451.567	30.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	7.57480		0.00757		5.89290	0.00589	7.575	30.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,698.27480		3.69827		3,803.99290	3.80399	3,698.275	30.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.81250		10.81250		10.70520	10.70520		13.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,724.00170		1.72400		1,617.55100	1.61755	1,724.002	16.01	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	1.50170		0.00150		2.35100	0.00235	1.502	16.01	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,714.04450		1.71404		1,607.61870	1.60762	1,714.045	15.97	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	1.54450		0.00154		2.41870	0.00242	1.544	15.97	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,704.08850		1.70409		1,597.68810	1.59769	1,704.089	15.93	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	1.58850		0.00159		2.48810	0.00249	1.588	15.93	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.82380		10.82380		10.71650	10.71650		13.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/03/2014	Any day expiry	8.30	Call	2,524.03740	2.52404		2,416.85650	2.41686	2,524.037	18.79	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	8.30	Put	0.23740	0.00024		0.35650	0.00036	0.237	18.79	0.00	0	6,000.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Put	38.93120	0.03893		56.00170	0.05600	38.931	13.09	0.00	0	0.00
\$ / R	On	26/03/2014	Any day expiry	10.10	Call	762.73120	0.76273		672.50170	0.67250	762.731	13.09	0.00	0	6,000.00
\$ / R	On	25/04/2014	Any day expiry			10.87280	10.87280		10.76530	10.76530		14.34	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	8.30	Call	2,573.60800	2.57361		2,466.38800	2.46639	2,573.608	18.07	0.00	0	0.00
\$ / R	On	25/04/2014	Any day expiry	8.30	Put	0.80800	0.00081		1.08800	0.00109	0.808	18.07	0.00	0	6,000.00
\$ / R	On	25/04/2014	Any day expiry	9.94	Call	973.36070	0.97336		880.82090	0.88082	973.361	13.53	0.00	0	6,000.00
\$ / R	On	25/04/2014	Any day expiry	9.94	Put	40.56070	0.04056		55.52090	0.05552	40.561	13.53	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry			10.92410	10.92410		10.81580	10.81580		14.58	0.00	0	10,150.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Call	1,040.68500	1.04069		949.47540	0.94948	1,040.685	13.61	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.94	Put	56.58500	0.05659		73.67540	0.07368	56.585	13.61	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Call	1,031.99920	1.03200		941.07460	0.94107	1,031.999	13.61	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.95	Put	57.89920	0.05790		75.27460	0.07527	57.899	13.61	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Put	59.23660	0.05924		76.90140	0.07690	59.237	13.60	0.00	0	0.00
\$ / R	On	26/05/2014	Any day expiry	9.96	Call	1,023.33660	1.02334		932.70140	0.93270	1,023.337	13.60	0.00	0	0.00
\$ / R	On	27/05/2014	Any day expiry			10.92580	10.92580		10.81740	10.81740		14.59	0.00	0	0.00
\$ / R	On	27/05/2014	Any day expiry	8.30	Call	2,627.83720	2.62784		2,520.10270	2.52010	2,627.837	17.76	0.00	0	0.00
\$ / R	On	27/05/2014	Any day expiry	8.30	Put	2.03720	0.00204		2.70270	0.00270	2.037	17.76	0.00	0	5,500.00
\$ / R	On	27/05/2014	Any day expiry	10.14	Call	874.52710	0.87453		789.50350	0.78950	874.527	13.50	0.00	0	5,500.00
\$ / R	On	27/05/2014	Any day expiry	10.14	Put	88.72710	0.08873		112.10350	0.11210	88.727	13.50	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future			10.95390	10.95390		10.84510	10.84510		14.80	27,110,902.50	2,475	62,093.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Call	2,955.45940	2.95546		2,847.11260	2.84711	2,955.459	18.37	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Put	1.55940	0.00156		2.01260	0.00201	1.559	18.37	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Call	2,508.00270	2.50800		2,400.36920	2.40037	2,508.003	17.33	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Put	4.10270	0.00410		5.26920	0.00527	4.103	17.33	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Call	2,319.96920	2.31997		2,212.87260	2.21287	2,319.969	16.90	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Put	6.06920	0.00607		7.77260	0.00777	6.069	16.90	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Call	2,211.48040	2.21148		2,104.72340	2.10472	2,211.480	16.64	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Put	7.58040	0.00758		9.62340	0.00962	7.580	16.64	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	2,181.91950	2.18192		2,075.27350	2.07527	2,181.920	16.56	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	8.01950	0.00802		10.17350	0.01017	8.020	16.56	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	1,965.96350	1.96596		1,860.32390	1.86032	1,965.964	15.98	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	12.06350	0.01206		15.22390	0.01522	12.063	15.98	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	1,771.26800	1.77127		1,666.90920	1.66691	1,771.268	15.46	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	17.36800	0.01737		21.80920	0.02181	17.368	15.46	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	1,398.61770	1.39862		1,298.23280	1.29823	1,398.618	14.43	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	34.71770	0.03472		43.13280	0.04313	34.718	14.43	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	1,389.22840	1.38923		1,288.97800	1.28898	1,389.228	14.41	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	35.32840	0.03533		43.87800	0.04388	35.328	14.41	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	1,379.84930	1.37985		1,279.73640	1.27974	1,379.849	14.38	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	35.94930	0.03595		44.63640	0.04464	35.949	14.38	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	1,249.70080	1.24970		1,151.73350	1.15173	1,249.701	14.01	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	45.80080	0.04580		56.63350	0.05663	45.801	14.01	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	1,203.79820	1.20380		1,108.22780	1.10823	1,203.798	13.88	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	49.89820	0.04990		63.12780	0.06313	49.898	13.88	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	1,054.55360	1.05455		964.86840	0.96487	1,054.554	13.70	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	70.65360	0.07065		89.76840	0.08977	70.654	13.70	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Call	1,029.18000	1.02918		940.36900	0.94037	1,029.180	13.69	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Put	75.28000	0.07528		95.26900	0.09527	75.280	13.69	0.00	0	10,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	1,020.77290	1.02077		932.26080	0.93226	1,020.773	13.68	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	76.87290	0.07687		97.16080	0.09716	76.873	13.68	0.00	0	50.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	922.03230	0.92203		837.27930	0.83728	922.032	13.63	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	98.13230	0.09813		122.17930	0.12218	98.132	13.63	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Call	653.20970	0.65321		589.63110	0.58963	653.210	13.75	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Put	199.30970	0.19931		244.53110	0.24453	199.310	13.75	0.00	0	10,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Call	567.34430	0.56734		0.00000	0.00000	567.344	14.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	263.44430		0.26344		0.00000	0.00000	263.444	14.10	619,094.11	2,350	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	491.33650		0.49134	440.67000	0.44067	0.44067	491.337	14.45	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	337.43650		0.33744	395.57000	0.39557	0.39557	337.437	14.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	405.48300		0.40548	364.80830	0.36481	0.36481	405.483	14.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	451.58300		0.45158	519.70830	0.51971	0.51971	451.583	14.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	258.79620		0.25880	233.16040	0.23316	0.23316	258.796	16.53	668,988.18	2,585	12,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	804.89620		0.80490	888.06040	0.88806	0.88806	804.896	16.53	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	237.70840		0.23771	214.34300	0.21434	0.21434	237.708	16.85	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	883.80840		0.88381	969.24300	0.96924	0.96924	883.808	16.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	186.15430		0.18615	168.35660	0.16836	0.16836	186.154	17.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,132.25430		1.13225	1,223.25660	1.22326	1.22326	1,132.254	17.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	172.22990		0.17223	155.82660	0.15583	0.15583	172.230	18.13	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,218.32990		1.21833	1,310.72660	1.31073	1.31073	1,218.330	18.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	147.97690		0.14798	134.08560	0.13409	0.13409	147.977	18.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,394.07690		1.39408	1,488.98560	1.48899	1.48899	1,394.077	18.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	143.66560		0.14367	130.23450	0.13023	0.13023	143.666	18.89	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,429.76560		1.42977	1,525.13450	1.52513	1.52513	1,429.766	18.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	119.43220		0.11943	108.58650	0.10859	0.10859	119.432	19.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,665.53220		1.66553	1,763.48650	1.76349	1.76349	1,665.532	19.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	92.20350		0.09220	84.21710	0.08422	0.08422	92.204	20.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,038.30350		2.03830	2,139.11710	2.13912	2.13912	2,038.304	20.94	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.96220		10.96220	10.85330	10.85330	10.85330	10.85330	14.80	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,190.86020		2.19086	2,084.21580	2.08422	2.08422	2,190.860	16.54	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	8.66020		0.00866	10.91580	0.01092	0.01092	8.660	16.54	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	100.51020		0.10051	124.62180	0.12462	0.12462	100.510	13.62	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	932.71020		0.93271	847.92180	0.84792	0.84792	932.710	13.62	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	150.51410		0.15051	136.69810	0.13670	0.13670	150.514	18.84	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,428.31410		1.42831	1,523.39810	1.52340	1.52340	1,428.314	18.84	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.07250		11.07250	10.96220	10.96220	10.96220	10.96220	15.38	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,190.29000		1.19029	1,103.19190	1.10319	1.10319	1,190.290	13.93	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	107.79000		0.10779	130.99190	0.13099	0.13099	107.790	13.93	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,182.24070		1.18224	1,095.41840	1.09542	1.09542	1,182.241	13.94	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	109.74070		0.10974	133.21840	0.13322	0.13322	109.741	13.94	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,174.21500		1.17421	1,087.67210	1.08767	1.08767	1,174.215	13.94	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	111.71500		0.11172	135.47210	0.13547	0.13547	111.715	13.94	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	931.95570		0.93196	855.00510	0.85501	0.85501	931.956	14.02	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	189.45570		0.18946	222.80510	0.22281	0.22281	189.456	14.02	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	275.48090		0.27548	254.21350	0.25421	0.25421	275.481	18.12	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,272.98090		1.27298	1,362.01350	1.36201	1.36201	1,272.981	18.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.11370		11.11370	11.00300	11.00300	11.00300	11.00300	15.56	1,111,370.00	100	6,940.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,219.75190		3.21975	3,110.16940	3.11017	3.11017	3,219.752	18.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	6.05190		0.00605	7.16940	0.00717	0.00717	6.052	18.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	12.26170		0.01226	14.44670	0.01445	0.01445	12.262	17.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,725.96170		2.72596	2,617.44670	2.61745	2.61745	2,725.962	17.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,257.20710		2.25721	2,151.08800	2.15109	2.15109	2,257.207	15.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	23.50710		0.02351	28.08800	0.02809	0.02809	23.507	15.89	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,237.84200		2.23784	2,131.97250	2.13197	2.13197	2,237.842	15.84	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	24.14200		0.02414	28.97250	0.02897	0.02897	24.142	15.84	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	28.23980		0.02824	33.77860	0.03378	0.03378	28.240	15.67	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,141.93980		2.14194	2,036.77860	2.03678	2.03678	2,141.940	15.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,858.23130		1.85823	1,755.75590	1.75576	1.75576	1,858.231	15.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	44.53130		0.04453	52.75590	0.05276	0.05276	44.531	15.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,582.40750		1.58241	1,483.63980	1.48364	1.48364	1,582.408	14.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	68.70750		0.06871	80.63980	0.08064	0.08064	68.708	14.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	103.76250		0.10376	120.66990	0.12067	0.12067	103.763	14.11	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,317.46250		1.31746	1,223.66990	1.22367	1.22367	1,317.463	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,232.18370		1.23218	1,145.81310	1.14581	1.14581	1,232.184	13.93	0.00	0	0.00

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	10.00	Put	118.48370	0.11848	142.81310	0.14281	118.484	13.93	0.00	0	40,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.19	Call	1,086.35940	1.08636	1,005.48550	1.00549	1,086.359	14.03	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.19	Put	162.65940	0.16266	192.48550	0.19249	162.659	14.03	0.00	0	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.21	Put	167.89090	0.16789	198.31960	0.19832	167.891	14.04	0.00	0	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.21	Call	1,071.59090	1.07159	991.31960	0.99132	1,071.591	14.04	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.23	Call	1,056.93710	1.05694	977.27210	0.97727	1,056.937	14.05	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.23	Put	173.23710	0.17324	204.27210	0.20427	173.237	14.05	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Call	1,013.67780	1.01368	935.84330	0.93584	1,013.678	14.08	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Put	189.97780	0.18998	222.84330	0.22284	189.978	14.08	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Put	192.86820	0.19287	226.04430	0.22604	192.868	14.09	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Call	1,006.56820	1.00657	929.04430	0.92904	1,006.568	14.09	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Call	999.49100	0.99949	922.27570	0.92228	999.491	14.09	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Put	195.79100	0.19579	229.27570	0.22928	195.791	14.09	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.38	Call	950.78090	0.95078	875.74980	0.87575	950.781	14.13	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.38	Put	217.08090	0.21708	252.74980	0.25275	217.081	14.13	0.00	0	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Put	257.04000	0.25704	299.73900	0.29974	257.040	14.19	0.00	0	10,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Call	870.74000	0.87074	802.73900	0.80274	870.740	14.19	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	638.54300	0.63854	589.39000	0.58939	638.543	15.19	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	474.84300	0.47484	536.39000	0.53639	474.843	15.19	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Call	441.15580	0.44116	407.55400	0.40755	441.156	16.59	0.00	0	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Put	837.45580	0.83746	914.55400	0.91455	837.456	16.59	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Put	1,213.42670	1.21343	1,300.25570	1.30026	1,213.427	17.86	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Call	327.12670	0.32713	303.25570	0.30326	327.127	17.86	0.00	0	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	308.80720	0.30881	286.48940	0.28649	308.807	18.12	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,295.10720	1.29511	1,383.48940	1.38349	1,295.107	18.12	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Call	268.13450	0.26813	248.83420	0.24883	268.135	18.74	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Put	1,504.43450	1.50443	1,595.83420	1.59583	1,504.435	18.74	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Put	1,538.55500	1.53856	1,630.44800	1.63045	1,538.555	18.84	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Call	262.25500	0.26226	243.44800	0.24345	262.255	18.84	0.00	0	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Call	255.14770	0.25515	236.94310	0.23694	255.148	18.96	0.00	0	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Put	1,581.44770	1.58145	1,673.94310	1.67394	1,581.448	18.96	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	1,720.43400	1.72043	1,814.69760	1.81470	1,720.434	19.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	234.13400	0.23413	217.69760	0.21770	234.134	19.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	178.26400	0.17826	166.49390	0.16649	178.264	20.71	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	2,214.56400	2.21456	2,313.49390	2.31349	2,214.564	20.71	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry			11.19900	11.19900	11.08820	11.08820		15.96	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Call	1,217.22340	1.21722	1,137.14540	1.13715	1,217.223	14.21	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Put	178.22340	0.17822	208.94540	0.20895	178.223	14.21	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Call	433.61130	0.43361	405.08770	0.40509	433.611	17.61	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Put	1,144.61130	1.14461	1,226.88770	1.22689	1,144.611	17.61	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			11.26320	11.26320	11.15310	11.15310		16.17	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	3,278.42770	3.27843	3,170.62970	3.17063	3,278.428	18.07	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	15.22770	0.01523	17.52970	0.01753	15.228	18.07	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	2,838.59960	2.83860	2,732.19760	2.73220	2,838.600	17.01	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	25.39960	0.02540	29.09760	0.02910	25.400	17.01	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,790.05070	2.79005	2,683.84510	2.68385	2,790.051	16.89	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	26.85070	0.02685	30.74510	0.03075	26.851	16.89	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,741.57900	2.74158	2,635.57870	2.63558	2,741.579	16.77	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	28.37900	0.02838	32.47870	0.03248	28.379	16.77	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Call	2,309.47050	2.30947	2,207.46210	2.20746	2,309.470	15.72	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Put	46.27050	0.04627	54.36210	0.05436	46.271	15.72	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Call	1,853.01060	1.85301	1,756.59290	1.75659	1,853.011	15.13	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	89.81060	0.08981	103.49290	0.10349	89.811	15.13	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,764.92180	1.76492	1,669.89760	1.66990	1,764.922	15.01	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	101.72180	0.10172	116.79760	0.11680	101.722	15.01	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,426.36430	1.42636	1,337.93920	1.33794	1,426.364	14.55	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	163.16430	0.16316	184.83920	0.18484	163.164	14.55	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	10.38	Call	1,146.45860		1.14646		1,073.65380	1.07365	1,146.459	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	263.25860		0.26326		300.55380	0.30055	263.259	14.58	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	1,068.84750		1.06885		999.18130	0.99918	1,068.848	14.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	305.64750		0.30565		346.08130	0.34608	305.648	14.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	805.30230		0.80530		755.34170	0.75534	805.302	15.59	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	542.10230		0.54210		602.24170	0.60224	542.102	15.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	617.45240		0.61745		578.72340	0.57872	617.452	16.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	854.25240		0.85425		925.62340	0.92562	854.252	16.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	480.06760		0.48007		450.66290	0.45066	480.068	17.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,216.86760		1.21687		1,297.56290	1.29756	1,216.868	17.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	477.76070		0.47776		448.51340	0.44851	477.761	17.85	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	1,224.56070		1.22456		1,305.41340	1.30541	1,224.561	17.85	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.44280		11.44280		11.33510	11.33510		16.81	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,015.79320		1.01579		963.13640	0.96314	1,015.793	15.80	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	562.99320		0.56299		618.03640	0.61804	562.993	15.80	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,011.25140		1.01125		958.83000	0.95883	1,011.251	15.83	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	568.45140		0.56845		623.73000	0.62373	568.451	15.83	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	573.93400		0.57393		629.45180	0.62945	573.934	15.85	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,006.73400		1.00673		954.55180	0.95455	1,006.734	15.85	0.00	0	0.00
\$ / R MAXI	On 10/01/2014	Any day expiry			10.70660		10.70660		10.59840	10.59840		14.46	0.00	0	0.00
\$ / R MAXI	On 10/01/2014	Any day expiry	10.30	Call	40,677.86700		0.40678		30,178.08560	0.30178	40,677.867	19.60	0.00	0	200.00
\$ / R MAXI	On 10/01/2014	Any day expiry	10.30	Put	17.86700		0.00018		338.08560	0.00338	17.867	19.60	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.80930		10.80930		10.70190	10.70190		13.87	216,186.00	20	359.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	54,861.51120		0.54862		47,384.67210	0.47385	54,861.511	12.93	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	6,931.51120		0.06932		10,194.67210	0.10195	6,931.511	12.93	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	43,525.80120		0.43526		37,123.56900	0.37124	43,525.801	13.25	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	11,595.80120		0.11596		15,933.56900	0.15934	11,595.801	13.25	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	42,871.23850		0.42871		36,536.68400	0.36537	42,871.238	13.27	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	11,941.23850		0.11941		16,346.68400	0.16347	11,941.239	13.27	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	42,223.01820		0.42223		35,956.44110	0.35956	42,223.018	13.29	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	12,293.01820		0.12293		16,766.44110	0.16766	12,293.018	13.29	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.95390		10.95390		10.84510	10.84510		14.80	0.00	0	207.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	54,613.13350		0.54613		49,091.25890	0.49091	54,613.133	14.19	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	28,223.13350		0.28223		33,581.25890	0.33581	28,223.134	14.19	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	54,093.61710		0.54094		48,614.32870	0.48614	54,093.617	14.22	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	28,703.61710		0.28704		34,104.32870	0.34104	28,703.617	14.22	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	53,578.42090		0.53578		48,141.24820	0.48141	53,578.421	14.24	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	29,188.42090		0.29188		34,631.24820	0.34631	29,188.421	14.24	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.11370		11.11370		11.00300	11.00300		15.56	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	78,880.08130		0.78880		72,909.70970	0.72910	78,880.081	14.43	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	31,510.08130		0.31510		36,609.70970	0.36610	31,510.081	14.43	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	78,343.85870		0.78344		72,410.01030	0.72410	78,343.859	14.46	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	31,973.85870		0.31974		37,110.01030	0.37110	31,973.859	14.46	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	77,811.52340		0.77812		71,913.38420	0.71913	77,811.523	14.48	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	32,441.52340		0.32442		37,613.38420	0.37613	32,441.523	14.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			17.76370		17.76370		17.53290	17.53290		13.08	2,540,209.10	143	31,077.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	4,913.84660		4.91385		4,683.14470	4.68314	4,913.847	22.32	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.14660		0.00015		0.24470	0.00024	0.147	22.32	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	4,763.90170		4.76390		4,533.23720	4.53324	4,763.902	22.08	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.20170		0.00020		0.33720	0.00034	0.202	22.08	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	3,516.01670		3.51602		3,286.22050	3.28622	3,516.017	19.99	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	2.31670		0.00232		3.32050	0.00332	2.317	19.99	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	3,476.12840		3.47613		3,246.37680	3.24638	3,476.128	19.86	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	2.42840		0.00243		3.47680	0.00348	2.428	19.86	0.00	0	0.00

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	14.30	Call	3,466.15720		3.46616	3,236.41700	3.23642		3,466.157	19.83	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	2.45720		0.00246	3.51700	0.00352		2.457	19.83	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	3,456.18640		3.45619	3,226.45770	3.22646		3,456.186	19.80	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	2.48640		0.00249	3.55770	0.00356		2.486	19.80	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	3,266.81410		3.26681	3,037.33430	3.03733		3,266.814	19.20	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3.11410		0.00311	4.43430	0.00443		3.114	19.20	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	2,373.11110		2.37311	2,146.09130	2.14609		2,373.111	16.38	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	9.41110		0.00941	13.19130	0.01319		9.411	16.38	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	869.83620		0.86984	706.26660	0.70627		869.836	12.33	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	106.13620		0.10614	173.36660	0.17337		106.136	12.33	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	197.96440		0.19796	155.05880	0.15506		197.964	14.32	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	834.26440		0.83426	1,022.15880	1.02216		834.264	14.32	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.98900		17.98900	17.75530	17.75530			13.96	0.00	0	1,570.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	2,005.89080		2.00589	1,794.17150	1.79417		2,005.891	12.88	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	56.89080		0.05689	78.87150	0.07887		56.891	12.88	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,996.29610		1.99630	1,785.53190	1.78553		1,996.296	12.84	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	57.29610		0.05730	80.23190	0.08023		57.296	12.84	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,986.70690		1.98671	1,776.91200	1.77691		1,986.707	12.81	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	57.70690		0.05771	81.61200	0.08161		57.707	12.81	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,299.69850		1.29970	1,141.17280	1.14117		1,299.699	12.89	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	190.69850		0.19070	265.87280	0.26587		190.698	12.89	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.23650		18.23650	17.99940	17.99940			14.72	0.00	0	320.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,673.66690		1.67367	1,512.91930	1.51292		1,673.667	13.58	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	277.16690		0.27717	353.51930	0.35352		277.167	13.58	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,666.37250		1.66637	1,506.08490	1.50608		1,666.373	13.59	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	279.87250		0.27987	356.68490	0.35668		279.873	13.59	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,659.09170		1.65909	1,499.26940	1.49927		1,659.092	13.59	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	282.59170		0.28259	359.86940	0.35987		282.592	13.59	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.46690		18.46690	18.22960	18.22960			15.15	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,508.22350		1.50822	1,391.84020	1.39184		1,508.224	14.13	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	581.32350		0.58132	702.24020	0.70224		581.323	14.13	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,502.24270		1.50224	1,386.79780	1.38680		1,502.243	14.13	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	585.34270		0.58534	707.19780	0.70720		585.343	14.13	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,496.78100		1.49678	1,381.77310	1.38177		1,496.781	14.14	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	589.88100		0.58988	712.17310	0.71217		589.881	14.14	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10316		0.10316	0.10231	0.10231			13.32	0.00	0	164.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,323.23540		0.01323	1,239.74430	0.01240		1,323.235	16.41	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	7.03540		0.00007	8.44430	0.00008		7.035	16.41	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	424.32330		0.00424	369.04540	0.00369		424.323	13.32	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	108.12330		0.00108	137.74540	0.00138		108.123	13.32	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	81.44390		0.00081	70.02650	0.00070		81.444	16.94	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	765.24390		0.00765	838.72650	0.00839		765.244	16.94	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10459		0.10459	0.10373	0.10373			15.33	0.00	0	12,884.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,478.71730		0.01479	1,394.80330	0.01395		1,478.717	14.10	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	19.31730		0.00019	21.30330	0.00021		19.317	14.10	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	678.86740		0.00679	624.81490	0.00625		678.867	15.33	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	219.46740		0.00219	251.31490	0.00251		219.467	15.33	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	276.73600		0.00277	253.98980	0.00254		276.736	17.93	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	817.33600		0.00817	880.48980	0.00880		817.336	17.93	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.69940		14.69940	14.57690	14.57690			13.02	15,493,167.60	1,054	78,299.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,213.11350		2.21311	2,091.64310	2.09164		2,213.114	16.53	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	3.71350		0.00371	4.74310	0.00474		3.714	16.53	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,203.16340		2.20316	2,081.70590	2.08171		2,203.163	16.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	3.76340		0.00376	4.80590	0.00481		3.763	16.48	0.00	0	0.00



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	12.51	Call	2,193.21430		2.19321	2,071.76960	2.07177		2,193.214	16.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	3.81430		0.00381	4.86960	0.00487		3.814	16.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,054.01350		2.05401	1,932.77250	1.93277		2,054.014	15.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	4.61350		0.00461	5.87250	0.00587		4.614	15.84	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,855.50920		1.85551	1,734.64980	1.73465		1,855.509	14.99	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	6.10920		0.00611	7.74980	0.00775		6.109	14.99	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	792.45040		0.79245	898.60290	0.89860		792.450	14.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	141.85040		0.14185	125.50290	0.12550		141.850	14.78	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.89570		14.89570	14.77190	14.77190			14.00	0.00	0	19,438.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,229.15990		1.22916	1,137.04160	1.13704		1,229.160	13.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	123.45990		0.12346	155.14160	0.15514		123.460	13.12	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,221.04450		1.22104	1,129.22600	1.12923		1,221.044	13.11	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	125.34450		0.12534	157.32600	0.15733		125.345	13.11	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,212.95120		1.21295	1,121.43390	1.12143		1,212.951	13.11	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	127.25120		0.12725	159.53390	0.15953		127.251	13.11	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.11450		15.11450	14.98880	14.98880			14.68	0.00	0	750.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,118.84550		1.11885	1,051.85320	1.05185		1,118.846	13.60	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	344.34550		0.34435	403.05320	0.40305		344.346	13.60	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	347.88370		0.34788	407.42960	0.40743		347.884	13.60	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,112.38370		1.11238	1,046.22960	1.04623		1,112.384	13.60	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,106.45350		1.10645	1,040.62770	1.04063		1,106.454	13.61	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	351.95350		0.35195	411.82770	0.41183		351.953	13.61	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.32150		15.32150	15.19710	15.19710			15.24	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,841.50130		1.84150	1,756.93960	1.75694		1,841.501	13.75	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	210.00130		0.21000	249.83960	0.24984		210.001	13.75	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,833.68340		1.83368	1,749.16840	1.74917		1,833.683	13.75	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	212.18340		0.21218	252.06840	0.25207		212.183	13.75	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,825.88200		1.82588	1,741.79060	1.74179		1,825.882	13.75	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	214.38200		0.21438	254.69060	0.25469		214.382	13.75	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.56980		15.56980	15.44930	15.44930			15.80	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	705.66970		0.70567	778.23310	0.77823		705.670	14.95	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,335.46970		1.33547	1,287.53310	1.28753		1,335.470	14.95	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,330.68230		1.33068	1,282.96690	1.28297		1,330.682	14.97	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	710.88230		0.71088	783.66690	0.78367		710.882	14.97	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,325.91350		1.32591	1,278.41850	1.27842		1,325.914	14.98	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	716.11350		0.71611	789.11850	0.78912		716.114	14.98	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.37240		110.37240	110.36774	110.36774			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		0.000	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	617.60000		0.61760	622.26000	0.62226		617.600	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		0.000	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	627.60000		0.62760	632.26000	0.63226		627.600	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		0.000	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	637.60000		0.63760	642.26000	0.64226		637.600	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.73318		107.73318	107.72465	107.72465			0.00	0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	743.18000		0.74318	734.65000	0.73465		743.180	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		0.000	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	733.18000		0.73318	724.65000	0.72465		733.180	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		0.000	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	723.18000		0.72318	714.65000	0.71465		723.180	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		0.000	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future			113.69169		113.69169	113.68204	113.68204			0.00	0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,701.69000		3.70169	3,692.04000	3.69204		3,701.690	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		0.000	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
2050	On 06/02/2014	Bond Future	110.00	Call	3,691.69000		3.69169	3,682.04000	3.68204		3,691.690		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	3,681.69000		3.68169	3,672.04000	3.67204		3,681.690		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 06/02/2014	Index Future			413.06400		413.06400	413.84100	413.84100				0.00	0	0.00
AL37	On 08/05/2014	Index Future			418.49800		418.49800	419.28500	419.28500				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			487.16300		487.16300	488.39400	488.39400				0.00	0	1.00
AL7T	On 08/05/2014	Index Future			493.57200		493.57200	494.81900	494.81900				0.00	0	0.00
ALBI	On 06/02/2014	Index Future			438.32500		438.32500	439.49500	439.49500				0.00	0	803.00
ALBI	On 08/05/2014	Index Future			444.09100		444.09100	445.27700	445.27700				0.00	0	35.00
ALBI	On 07/08/2014	Index Future			450.09100		450.09100	451.29900	451.29900				0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.62410		9.62410	9.50590	9.50590			11.78	481,205.00	50	9,017.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	266.46750		0.26647	202.35530	0.20236		266.468	11.67	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	132.36750		0.13237	186.45530	0.18646		132.368	11.67	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	260.66850		0.26067	197.50550	0.19751		260.668	11.68	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	136.56850		0.13657	191.60550	0.19161		136.569	11.68	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	254.95090		0.25495	192.92200	0.19292		254.951	11.69	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	140.85090		0.14085	197.02200	0.19702		140.851	11.69	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.69660		9.69660	9.57690	9.57690			12.01	0.00	0	1,497.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	605.70180		0.60570	518.99700	0.51900		605.702	11.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	109.10180		0.10910	142.09700	0.14210		109.102	11.89	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	302.01000		0.30201	249.60620	0.24961		302.010	12.01	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	305.41000		0.30541	372.70620	0.37271		305.410	12.01	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	226.75160		0.22675	185.43020	0.18543		226.752	12.30	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	420.15160		0.42015	498.53020	0.49853		420.152	12.30	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	223.27360		0.22327	182.49440	0.18249		223.274	12.31	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	426.67360		0.42667	505.59440	0.50559		426.674	12.31	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	219.84400		0.21984	179.59990	0.17960		219.844	12.33	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	433.24400		0.43324	512.69990	0.51270		433.244	12.33	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	60.19200		0.06019	48.71530	0.04872		60.192	13.53	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	1,063.59200		1.06359	1,171.81530	1.17182		1,063.592	13.53	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.77740		9.77740	9.65690	9.65690			12.13	0.00	0	2,500.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	515.44020		0.51544	445.88860	0.44589		515.440	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	278.04020		0.27804	328.98860	0.32899		278.040	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	282.34960		0.28235	333.80230	0.33380		282.350	12.09	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	509.74960		0.50975	440.70230	0.44070		509.750	12.09	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	504.10040		0.50410	435.55770	0.43556		504.100	12.09	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	286.70040		0.28670	338.65770	0.33866		286.700	12.09	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.85090		9.85090	9.73100	9.73100			12.31	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	598.26350		0.59826	529.16380	0.52916		598.263	12.23	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	337.36350		0.33736	388.16380	0.38816		337.363	12.23	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	592.73230		0.59273	524.01680	0.52402		592.732	12.23	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	341.83230		0.34183	393.01680	0.39302		341.832	12.23	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	587.23310		0.58723	518.90140	0.51890		587.233	12.23	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	346.33310		0.34633	397.90140	0.39790		346.333	12.23	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.98820		9.98820	9.96990	9.96990			12.69	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	241.70750		0.24171	231.35760	0.23136		241.708	12.63	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	193.50750		0.19351	201.45760	0.20146		193.508	12.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	236.66900		0.23667		226.46780	0.22647	236.669	12.64	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	198.46900		0.19847		206.56780	0.20657	198.469	12.64	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	231.70280		0.23170		221.65210	0.22165	231.703	12.65	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	203.50280		0.20350		211.75210	0.21175	203.503	12.65	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.10020		10.10020		10.08130	10.08130		13.11	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	478.54270		0.47854		468.48740	0.46849	478.543	12.79	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	218.34270		0.21834		227.18740	0.22719	218.343	12.79	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	472.81320		0.47281		462.85500	0.46285	472.813	12.80	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	222.61320		0.22261		231.55500	0.23155	222.613	12.80	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	467.13070		0.46713		457.27190	0.45727	467.131	12.81	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	226.93070		0.22693		235.97190	0.23597	226.931	12.81	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			260.19060		260.19060		-204.56170	-204.56170			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			825.43870		825.43870		772.39940	772.39940			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			900.54290		900.54290		842.15140	842.15140			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			151.91860		151.91860		151.77970	151.77970			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			233.06060		233.06060		163.70220	163.70220			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			798.51930		798.51930		745.43710	745.43710			0.00	0	3,101.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.88800		11.88800		11.79200	11.79200		13.39	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	654.81960		0.65482		579.85250	0.57985	654.820	12.52	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	56.81960		0.05682		77.85250	0.07785	56.820	12.52	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	646.05090		0.64605		572.33140	0.57233	646.051	12.48	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	58.05090		0.05805		80.33140	0.08033	58.051	12.48	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	638.05390		0.63805		564.86330	0.56486	638.054	12.49	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	60.05390		0.06005		82.86330	0.08286	60.054	12.49	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.05540		12.05540		11.95870	11.95870		14.47	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	697.17200		0.69717		642.80340	0.64280	697.172	13.77	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	231.77200		0.23177		274.10340	0.27410	231.772	13.77	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	691.09160		0.69109		637.14480	0.63714	691.092	13.79	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	235.69160		0.23569		278.44480	0.27844	235.692	13.79	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	685.04790		0.68505		631.52830	0.63153	685.048	13.80	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	239.64790		0.23965		282.82830	0.28283	239.648	13.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.78660		1.78660		1.76920	1.76920		14.29	0.00	0	100.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,053.42070		0.10534		917.79520	0.09178	1,053.421	13.26	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	87.42070		0.00874		125.79520	0.01258	87.421	13.26	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	972.31260		0.09723		842.09660	0.08421	972.313	13.27	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	106.31260		0.01063		150.09660	0.01501	106.313	13.27	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	896.16460		0.08962		772.51910	0.07725	896.165	13.37	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	130.16460		0.01302		180.51910	0.01805	130.165	13.37	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.80640		1.80640		1.78930	1.78930		14.46	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,367.83850		0.13678		1,244.02880	0.12440	1,367.839	13.60	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	203.83850		0.02038		251.02880	0.02510	203.838	13.60	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,292.80980		0.12928		1,173.02090	0.11730	1,292.810	13.59	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	228.80980		0.02288		280.02090	0.02800	228.810	13.59	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,223.35180		0.12234		1,108.27660	0.11083	1,223.352	13.68	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	259.35180		0.02594		315.27660	0.03153	259.352	13.68	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.32457		114.32457		114.31510	114.31510			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 06/02/2014	Bond Future	110.99	Call	3,334.57000		3.33457	3,325.10000	3.32510		3,334.570		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	3,324.57000		3.32457	3,315.10000	3.31510		3,324.570		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	3,314.57000		3.31457	3,305.10000	3.30510		3,314.570		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.74444		83.61317	9.70806	83.88097				0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,523.00000		1.52300	1,255.20000	1.25520		1,523.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,447.47000		1.44747	1,179.67000	1.17967		1,447.470		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,372.05000		1.37205	1,104.25000	1.10425		1,372.050		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.86522		80.93108	9.82762	81.20243				0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,395.13000		2.39513	2,123.78000	2.12378		2,395.130		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,319.84000		2.31984	2,048.49000	2.04849		2,319.840		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,244.65000		2.24465	1,973.30000	1.97330		2,244.650		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			437.76400		437.76400	438.86500	438.86500				0.00	0	479.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	22,260.00000		2.22600	11,250.00000	1.12500		22,260.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	22,360.00000		2.23600	11,350.00000	1.13500		22,360.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	22,460.00000		2.24600	11,450.00000	1.14500		22,460.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			449.51400		449.51400	450.65100	450.65100				0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	104,760.00000		10.47600	93,390.00000	9.33900		104,760.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	104,860.00000		10.48600	93,490.00000	9.34900		104,860.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	104,960.00000		10.49600	93,590.00000	9.35900		104,960.000		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			202.11500		202.11500	202.12200	202.12200				0.00	0	1,333.00
IGOV	On 08/05/2014	Index Future			204.79900		204.79900	204.80600	204.80600				0.00	0	7.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ILBI	On 06/02/2014		Index Future	544.76200	544.76200		544.82700	544.82700			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	5.25000	94.75000		5.23000	94.77000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.28000	94.72000		5.26000	94.74000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.35000	94.65000		5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.42000	94.58000		5.40000	94.60000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	5.53000	94.47000		5.51000	94.49000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.63000	94.37000		5.61000	94.39000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.94000	94.06000		5.92000	94.08000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.26000	93.74000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.57000	93.43000		6.55000	93.45000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.87000	93.13000		6.85000	93.15000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.17000	92.83000		7.15000	92.85000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.47000	92.53000		7.45000	92.55000			0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.95320	8.95320		8.84390	8.84390		9.41	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.14	Call	816.24850	0.81625	709.09420	0.70909	816.249	10.82	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.14	Put	3.04850	0.00305	5.19420	0.00519	3.049	10.82	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.15	Call	806.38590	0.80639	699.33310	0.69933	806.386	10.77	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.15	Put	3.18590	0.00319	5.43310	0.00543	3.186	10.77	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.16	Call	796.52960	0.79653	689.58350	0.68958	796.530	10.73	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.16	Put	3.32960	0.00333	5.68350	0.00568	3.330	10.73	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.01100	9.01100		8.90170	8.90170		11.30	0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.44	Call	634.15380	0.63415	546.63890	0.54664	634.154	11.09	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.44	Put	63.15380	0.06315	84.93890	0.08494	63.154	11.09	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.45	Call	625.91390	0.62591	538.88480	0.53888	625.914	11.08	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.45	Put	64.91390	0.06491	87.18480	0.08718	64.914	11.08	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.46	Call	617.71360	0.61771	531.53210	0.53153	617.714	11.07	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.46	Put	66.71360	0.06671	89.83210	0.08983	66.714	11.07	0	0.00
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future	1.35990	1.35990		1.36210	1.36210			0.00	0	575.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.35990	1.35990		1.36210	1.36210			0.00	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	9.78780	9.78780	0.10214	9.87080	9.87080		13.78	0.00	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.04	Call	1,251.58610	0.12516	1,578.58570	0.15786	1,251.586	13.45	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.04	Put	3,773.58610	0.37736	3,270.58570	0.32706	3,773.586	13.45	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.05	Call	1,217.76830	0.12178	1,539.32410	0.15393	1,217.768	13.44	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.05	Put	3,839.76830	0.38398	3,331.32410	0.33313	3,839.768	13.44	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.06	Call	1,184.59040	0.11846	1,500.70660	0.15007	1,184.590	13.42	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.06	Put	3,906.59040	0.39066	3,392.70660	0.33927	3,906.590	13.42	0	0.00
R023	On 06/02/2014		Bond Future	7.97421	102.07881		7.93212	102.34450			1,122,866.91	11	11,268.00
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	850.40000	0.85040	584.71000	0.58471	850.400	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	786.72000	0.78672	521.03000	0.52103	786.720	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	723.08000	0.72308	457.39000	0.45739	723.080	0.00	0	0.00
R023	On 08/05/2014		Bond Future	8.07755	99.50516		8.03373	99.77440			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	3,049.49000	3.04949	2,780.25000	2.78025	3,049.490	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	2,985.74000	2.98574	2,716.50000	2.71650	2,985.740	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	2,922.04000	2.92204	2,652.80000	2.65280	2,922.040		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.26627	116.31841	6.21903	116.39404		2.24	0.00	0	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	26.59000	0.02659	33.79000	0.03379	26.590	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,034.93000	1.03493	966.50000	0.96650	1,034.930	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	27.98000	0.02798	35.47000	0.03547	27.980	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,020.12000	1.02012	951.98000	0.95198	1,020.120	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	29.42000	0.02942	37.23000	0.03723	29.420	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,005.37000	1.00537	937.55000	0.93755	1,005.370	2.19	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.45850	111.04097	6.40157	111.11764		2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	67.23000	0.06723	69.39000	0.06939	67.230	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,793.82000	1.79382	1,719.31000	1.71931	1,793.820	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	68.64000	0.06864	70.87000	0.07087	68.640	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,781.47000	1.78147	1,707.03000	1.70703	1,781.470	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	70.09000	0.07009	72.38000	0.07238	70.090	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,769.16000	1.76916	1,694.78000	1.69478	1,769.160	2.13	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.69469	112.54146	6.62190	112.62108		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	669.75000	0.66975	702.83000	0.70283	669.750	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	620.23000	0.62023	573.69000	0.57369	620.230	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	675.67000	0.67567	708.97000	0.70897	675.670	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	615.23000	0.61523	568.91000	0.56891	615.230	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	681.28000	0.68128	714.79000	0.71479	681.280	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	609.92000	0.60992	563.81000	0.56381	609.920	1.89	0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.02676	107.30798	6.93230	107.38753		1.67	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	347.28000	0.34728	360.93000	0.36093	347.280	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,055.29000	1.05529	989.39000	0.98939	1,055.290	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	350.06000	0.35006	363.84000	0.36384	350.060	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,049.56000	1.04956	983.79000	0.98379	1,049.560	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	352.87000	0.35287	366.77000	0.36677	352.870	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,043.87000	1.04387	978.22000	0.97822	1,043.870	1.64	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.27131	118.91893	8.23406	119.24599		13.61	0.00	0	61,546.00
R186	On 06/02/2014	Bond Future	7.74	Call	350.49000	0.35049	434.41000	0.43441	350.490	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,138.33000	5.13833	4,895.19000	4.89519	5,138.330	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	364.34000	0.36434	450.46000	0.45046	364.340	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,059.58000	5.05958	4,818.64000	4.81864	5,059.580	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	378.61000	0.37861	466.97000	0.46697	378.610	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,981.34000	4.98134	4,742.64000	4.74264	4,981.340	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,552.68000	4.55268	4,858.13000	4.85813	4,552.680	13.85	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	460.68000	0.46068	439.07000	0.43907	460.680	13.85	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.37237	120.48329	8.33374	120.81469		14.38	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	618.42000	0.61842	653.76000	0.65376	618.420	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,358.64000	12.35864	12,062.58000	12.06258	12,358.640	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	629.78000	0.62978	665.70000	0.66570	629.780	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,272.26000	12.27226	11,976.78000	11.97678	12,272.260	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	641.31000	0.64131	677.80000	0.67780	641.310	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,186.16000	12.18616	11,891.25000	11.89125	12,186.160	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,254.47000	1.25447	1,319.20000	1.31920	1,254.470	14.09	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,069.87000	9.06987	8,803.20000	8.80320	9,069.870	14.09	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,474.38000	3.47438	3,611.45000	3.61145	3,474.380	14.38	0.00	0	8,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	8.25	Put	4,528.70000		4.52870		4,334.37000	4.33437	4,528.700	14.38	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,543.40000		4.54340		4,711.98000	4.71198	4,543.400	14.50	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,457.79000		3.45779		3,294.97000	3.29497	3,457.790	14.50	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	7,103.32000		7.10332		7,335.02000	7.33502	7,103.320	14.73	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,898.71000		1.89871		1,799.01000	1.79901	1,898.710	14.73	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	8,552.43000		8.55243		8,810.10000	8.81010	8,552.430	14.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,365.70000		1.36570		1,291.97000	1.29197	1,365.700	14.84	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.47216		116.82070		8.43186	117.15857		13.89	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,726.43000		5.72643		5,463.72000	5.46372	5,726.430	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,188.20000		4.18820		4,263.36000	4.26336	4,188.200	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,226.33000		4.22633		4,302.40000	4.30240	4,226.330	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,679.38000		5.67938		5,417.58000	5.41758	5,679.380	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,264.66000		4.26466		4,341.64000	4.34164	4,264.660	13.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,632.61000		5.63261		5,371.72000	5.37172	5,632.610	13.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,962.04000		6.96204		7,097.26000	7.09726	6,962.040	14.10	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,298.35000		3.29835		3,095.70000	3.09570	3,298.350	14.10	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.56954		118.45566		8.52789	118.79695		13.28	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,111.94000		4.11194		4,128.95000	4.12895	4,111.940	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,700.58000		7.70058		7,376.30000	7.37630	7,700.580	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,146.01000		4.14601		4,163.69000	4.16369	4,146.010	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,649.34000		7.64934		7,325.73000	7.32573	7,649.340	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,180.24000		4.18024		4,198.59000	4.19859	4,180.240	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,598.35000		7.59835		7,275.41000	7.27541	7,598.350	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,425.23000		8.42523		8,530.78000	8.53078	8,425.230	13.61	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,658.31000		3.65831		3,422.57000	3.42257	3,658.310	13.61	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			277.15627		277.15627		277.14770	277.14770			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	2,833.73000		2.83373		2,842.30000	2.84230	2,833.730		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	2,843.73000		2.84373		2,852.30000	2.85230	2,843.730		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	2,853.73000		2.85373		2,862.30000	2.86230	2,853.730		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			5.10262		104.26017		5.05173	104.30347		1.19	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	206.62000		0.20662		236.97000	0.23697	206.620	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	89.89000		0.08989		76.94000	0.07694	89.890	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	212.00000		0.21200		242.81000	0.24281	212.000	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	86.78000		0.08678		74.29000	0.07429	86.780	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	217.56000		0.21756		248.62000	0.24862	217.560	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	83.85000		0.08385		71.61000	0.07161	83.850	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.02005		105.63167		4.94745	105.67557		0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	161.81000		0.16181		173.35000	0.17335	161.810	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	331.33000		0.33133		298.97000	0.29897	331.330	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	164.16000		0.16416		175.86000	0.17586	164.160	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	327.62000		0.32762		295.42000	0.29542	327.620	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	166.54000		0.16654		178.40000	0.17840	166.540	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	323.94000		0.32394		291.90000	0.29190	323.940	0.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future			4.68167		102.65020		4.55405	102.69646		0.68	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	345.71000		0.34571		368.45000	0.36845	345.710	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	125.77000		0.12577		102.25000	0.10225	125.770	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	348.08000		0.34808		370.96000	0.37096	348.080	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	124.53000		0.12453		101.15000	0.10115	124.530	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	350.45000		0.35045		373.47000	0.37347	350.450	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	123.30000		0.12330		100.06000	0.10006	123.300	0.70	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			214.94744		214.94744		214.93527	214.93527			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	5,957.44000		5.95744		5,945.27000	5.94527	5,957.440	0.00	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	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	5,947.44000		5.94744		5,935.27000	5.93527	5,947.440	0.00	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	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	5,937.44000		5.93744		5,925.27000	5.92527	5,937.440	0.00	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	0.00	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			7.04136		107.15975		6.99988	107.29244		4.67	0.00	0	10,389.00
R203	On 06/02/2014	Bond Future	5.95	Call	2.35000		0.00235		3.41000	0.00341	2.350	4.54	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,563.83000		3.56383		3,432.20000	3.43220	3,563.830	4.54	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	9.01000		0.00901		12.34000	0.01234	9.010	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,939.79000		2.93979		2,810.43000	2.81043	2,939.790	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	9.62000		0.00962		13.14000	0.01314	9.620	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,907.33000		2.90733		2,778.16000	2.77816	2,907.330	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	10.27000		0.01027		13.99000	0.01399	10.270	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,874.92000		2.87492		2,745.95000	2.74595	2,874.920	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	297.18000		0.29718		346.27000	0.34627	297.180	4.65	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	943.24000		0.94324		859.64000	0.85964	943.240	4.65	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.18857		104.40923		7.14350	104.54368		5.05	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	94.43000		0.09443		78.95000	0.07895	94.430	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,525.71000		4.52571		4,375.78000	4.37578	4,525.710	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	96.62000		0.09662		80.93000	0.08093	96.620	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,496.52000		4.49652		4,346.38000	4.34638	4,496.520	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	98.84000		0.09884		82.95000	0.08295	98.840	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,467.36000		4.46736		4,317.02000	4.31702	4,467.360	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	749.35000		0.74935		736.02000	0.73602	749.350	5.00	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,794.77000		1.79477		1,646.99000	1.64699	1,794.770	5.00	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,547.92000		1.54792		1,567.25000	1.56725	1,547.920	5.07	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	920.11000		0.92011		804.99000	0.80499	920.110	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.34321		105.81996		7.29332	105.95802		4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	895.10000		0.89510		854.64000	0.85464	895.100	4.62	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,298.31000		2.29831		2,119.79000	2.11979	2,298.310	4.62	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,576.63000		1.57663		1,414.04000	1.41404	1,576.630	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,429.37000		1.42937		1,404.84000	1.40484	1,429.370	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,562.84000		1.56284		1,400.34000	1.40034	1,562.840	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,443.28000		1.44328		1,418.84000	1.41884	1,443.280	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,457.25000		1.45725		1,432.92000	1.43292	1,457.250	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,549.13000		1.54913		1,386.74000	1.38674	1,549.130	4.68	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.51227		103.13982		7.45782	103.27871		4.53	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	951.65000		0.95165		900.72000	0.90072	951.650	4.44	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,683.09000		2.68309		2,493.27000	2.49327	2,683.090	4.44	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future	6.85	Call	961.03000		0.96103		909.84000	0.90984	961.030	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,666.45000		2.66645	2,476.37000	2.47637		2,666.450	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	970.48000		0.97048	919.03000	0.91903		970.480	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,649.88000		2.64988	2,459.54000	2.45954		2,649.880	4.45	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			9.17669		93.81785		9.13449	94.19954			0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,716.84000		1.71684	2,098.53000	2.09853		1,716.840		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,804.27000		1.80427	2,185.96000	2.18596		1,804.270		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	1,891.56000		1.89156	2,273.25000	2.27325		1,891.560		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			9.27826		95.05194		9.23471	95.43867			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	806.24000		0.80624	1,192.97000	1.19297		806.240		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	893.44000		0.89344	1,280.17000	1.28017		893.440		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	980.50000		0.98050	1,367.23000	1.36723		980.500		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			9.38084		92.07863		9.33568	92.47220			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	3,038.82000		3.03882	2,645.25000	2.64525		3,038.820		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,947.38000		2.94738	2,553.81000	2.55381		2,947.380		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,856.08000		2.85608	2,462.51000	2.46251		2,856.080		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.30456		103.92952		7.25758	104.12230		6.72	0.00	0	29,549.00
R204	On 06/02/2014	Bond Future	6.39	Call	18.33000		0.01833	25.14000	0.02514		18.330	6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,851.79000		3.85179	3,665.82000	3.66582		3,851.790	6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	19.43000		0.01943	26.59000	0.02659		19.430	6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,810.04000		3.81004	3,624.42000	3.62442		3,810.040	6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	20.60000		0.02060	28.10000	0.02810		20.600	6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,768.38000		3.76838	3,583.10000	3.58310		3,768.380	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.43610		105.29666		7.38599	105.49200		6.74	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	155.13000		0.15513	147.85000	0.14785		155.130	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,772.34000		5.77234	5,569.72000	5.56972		5,772.340	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	158.52000		0.15852	151.21000	0.15121		158.520	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,734.18000		5.73418	5,531.53000	5.53153		5,734.180	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	161.96000		0.16196	154.63000	0.15463		161.960	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,696.08000		5.69608	5,493.41000	5.49341		5,696.080	6.56	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.57114		102.68856		7.51709	102.88829		6.81	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,373.73000		2.37373	2,187.62000	2.18762		2,373.730	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,888.31000		1.88831	1,901.93000	1.90193		1,888.310	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,905.81000		1.90581	1,919.97000	1.91997		1,905.810	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,354.12000		2.35412	2,168.55000	2.16855		2,354.120	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,923.40000		1.92340	1,938.12000	1.93812		1,923.400	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,334.61000		2.33461	2,149.60000	2.14960		2,334.610	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,536.27000		2.53627	2,573.39000	2.57339		2,536.270	6.87	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,768.98000		1.76898	1,606.37000	1.60637		1,768.980	6.87	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.70776		104.12554		7.65010	104.32695		6.65	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,421.24000		1.42124	1,422.48000	1.42248		1,421.240	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,963.80000		3.96380	3,763.63000	3.76363		3,963.800	6.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future	7.00	Call	1,433.88000		1.43388	1,435.42000	1.43542		1,433.880	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,940.49000		3.94049	3,740.62000	3.74062		3,940.490	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,446.60000		1.44660	1,448.43000	1.44843		1,446.600	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,917.26000		3.91726	3,717.68000	3.71768		3,917.260	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,038.19000		3.03819	3,085.02000	3.08502		3,038.190	6.70	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,059.36000		2.05936	1,904.78000	1.90478		2,059.360	6.70	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.58835		98.94125	7.54121	99.16110			8.61	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	26.90000		0.02690	36.35000	0.03635		26.900	8.40	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,567.38000		4.56738	4,356.98000	4.35698		4,567.380	8.40	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	28.37000		0.02837	38.23000	0.03823		28.370	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,519.65000		4.51965	4,309.66000	4.30966		4,519.650	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	29.90000		0.02990	40.20000	0.04020		29.900	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,472.02000		4.47202	4,262.47000	4.26247		4,472.020	8.41	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.71506		100.24283	7.66530	100.46553			8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	161.95000		0.16195	163.67000	0.16367		161.950	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,277.25000		7.27725	7,056.27000	7.05627		7,277.250	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	165.41000		0.16541	167.24000	0.16724		165.410	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,232.05000		7.23205	7,011.18000	7.01118		7,232.050	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	168.94000		0.16894	170.87000	0.17087		168.940	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,186.94000		7.18694	6,966.17000	6.96617		7,186.940	8.26	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.84444		97.95707	7.79139	98.18453			8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,191.21000		2.19121	2,242.60000	2.24260		2,191.210	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,855.22000		2.85522	2,679.15000	2.67915		2,855.220	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,831.93000		2.83193	2,656.47000	2.65647		2,831.930	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,211.08000		2.21108	2,263.08000	2.26308		2,211.080	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,231.06000		2.23106	2,283.68000	2.28368		2,231.060	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,808.77000		2.80877	2,633.93000	2.63393		2,808.770	8.42	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.96863		99.32794	7.91272	99.55751			8.38	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,881.00000		1.88100	1,916.25000	1.91625		1,881.000	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,500.66000		4.50066	4,306.34000	4.30634		4,500.660	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,896.57000		1.89657	1,932.22000	1.93222		1,896.570	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,473.89000		4.47389	4,279.97000	4.27997		4,473.890	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,912.21000		1.91221	1,948.28000	1.94828		1,912.210	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,447.21000		4.44721	4,253.71000	4.25371		4,447.210	8.25	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			7.74028		97.12214	7.69822	97.34219			9.45	0.00	0	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	16.98000		0.01698	23.03000	0.02303		16.980	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,424.73000		5.42473	5,210.73000	5.21073		5,424.730	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	17.99000		0.01799	24.34000	0.02434		17.990	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,369.83000		5.36983	5,156.13000	5.15613		5,369.830	9.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future	6.76	Call	19.09000		0.01909		25.76000	0.02576	19.090	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,315.06000		5.31506	5,101.68000	5.10168	5,315.060		9.18	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.85264		95.00375	7.80857	95.22675			9.96	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	158.15000		0.15815	148.13000	0.14813	158.150		9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,476.05000		8.47605	8,243.03000	8.24303	8,476.050		9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	161.66000		0.16166	151.57000	0.15157	161.660		9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,423.55000		8.42355	8,190.46000	8.19046	8,423.550		9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	165.24000		0.16524	155.07000	0.15507	165.240		9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,371.14000		8.37114	8,137.97000	8.13797	8,371.140		9.70	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.96552		96.28743	7.91897	96.51510			9.37	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,183.57000		3.18357	2,982.19000	2.98219	3,183.570		9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,321.60000		2.32160	2,347.89000	2.34789	2,321.600		9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,344.07000		2.34407	2,370.98000	2.37098	2,344.070		9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,156.67000		3.15667	2,955.91000	2.95591	3,156.670		9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,366.65000		2.36665	2,394.19000	2.39419	2,366.650		9.32	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,129.92000		3.12992	2,929.79000	2.92979	3,129.920		9.32	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,567.82000		3.56782	3,630.96000	3.63096	3,567.820		9.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,047.34000		2.04734	1,882.81000	1.88281	2,047.340		9.46	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.07899		94.23809	8.03033	94.46786			9.36	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,896.22000		1.89622	1,869.21000	1.86921	1,896.220		9.21	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,969.21000		4.96921	4,712.43000	4.71243	4,969.210		9.21	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,913.70000		1.91370	1,887.00000	1.88700	1,913.700		9.22	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,937.66000		4.93766	4,681.19000	4.68119	4,937.660		9.22	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,931.28000		1.93128	1,904.89000	1.90489	1,931.280		9.22	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,906.23000		4.90623	4,650.07000	4.65007	4,906.230		9.22	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,298.03000		4.29803	4,324.35000	4.32435	4,298.030		9.53	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,338.58000		2.33858	2,135.13000	2.13513	2,338.580		9.53	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.07965		75.48953	9.04231	75.76835			19.63	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	360.99000		0.36099	433.51000	0.43351	360.990		19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,557.42000		4.55742	4,351.12000	4.35112	4,557.420		19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	374.00000		0.37400	448.29000	0.44829	374.000		19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,489.30000		4.48930	4,284.77000	4.28477	4,489.300		19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	387.37000		0.38737	463.43000	0.46343	387.370		19.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,421.68000		4.42168	4,218.92000	4.21892	4,421.680		19.42	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.17233		73.33817	9.13387	73.62067			21.03	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	548.80000		0.54880	519.66000	0.51966	548.800		20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,422.69000		11.42269	11,111.05000	11.11105	11,422.690		20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	558.76000		0.55876	529.50000	0.52950	558.760		20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,341.99000		11.34199	11,030.23000	11.03023	11,341.990		20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	568.86000		0.56886	539.48000	0.53948	568.860		20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,261.57000		11.26157	10,949.69000	10.94969	11,261.570		20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,573.20000		1.57320	1,550.41000	1.55041	1,573.200		20.68	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,769.26000		6.76926	6,463.97000	6.46397	6,769.260		20.68	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,933.31000		2.93331	2,944.73000	2.94473	2,933.310		20.91	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,212.64000		4.21264	3,941.56000	3.94156	4,212.640		20.91	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,787.21000		4.78721	4,852.08000	4.85208	4,787.210		21.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,448.49000		2.44849	2,230.86000	2.23086	2,448.490		21.18	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,337.87000		5.33787	5,418.43000	5.41843	5,337.870		21.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	9.63	Put	2,104.04000		2.10404		1,902.10000	1.90210	2,104.040	21.26	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,866.40000		5.86640		5,961.64000	5.96164	5,866.400	21.33	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,822.25000		1.82225		1,634.99000	1.63499	1,822.250	21.33	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,320.02000		6.32002		6,427.48000	6.42748	6,320.020	21.39	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,612.03000		1.61203		1,436.99000	1.43699	1,612.030	21.39	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.26364		74.32913		9.22385	74.61675		20.66	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,905.13000		3.90513		3,872.96000	3.87296	3,905.130	20.55	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,545.27000		5.54527		5,225.48000	5.22548	5,545.270	20.55	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,937.21000		3.93721		3,905.73000	3.90573	3,937.210	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,502.77000		5.50277		5,183.67000	5.18367	5,502.770	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,969.42000		3.96942		3,938.63000	3.93863	3,969.420	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,460.52000		5.46052		5,142.11000	5.14211	5,460.520	20.56	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.35379		72.22422		9.31292	72.51504		20.83	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,291.50000		4.29150		4,209.91000	4.20991	4,291.500	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,946.24000		6.94624		6,573.83000	6.57383	6,946.240	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,321.94000		4.32194		4,240.88000	4.24088	4,321.940	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,901.68000		6.90168		6,529.80000	6.52980	6,901.680	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,352.50000		4.35250		4,271.97000	4.27197	4,352.500	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,857.35000		6.85735		6,486.00000	6.48600	6,857.350	20.72	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			161.52568		161.52568		161.51654	161.51654			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	35.68000		0.03568		26.54000	0.02654	35.680		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	25.68000		0.02568		16.54000	0.01654	25.680		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	15.68000		0.01568		6.54000	0.00654	15.680		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.03431		129.03431		129.04590	129.04590			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	44.31000		0.04431		55.90000	0.05590	44.310		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	34.31000		0.03431		45.90000	0.04590	34.310		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	24.31000		0.02431		35.90000	0.03590	24.310		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			131.28118		131.28118		131.27873	131.27873			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	1,708.82000		1.70882		1,711.27000	1.71127	1,708.820		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	1,718.82000		1.71882		1,721.27000	1.72127	1,718.820		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	1,728.82000		1.72882		1,731.27000	1.73127	1,728.820		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

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 06/02/2014	Bond Future			8.87686		86.83153		8.83467	87.15512		17.66	0.00	0	21,529.00
R213	On 06/02/2014	Bond Future	8.29	Call	322.11000		0.32211		393.04000	0.39304	322.110	17.45	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,991.33000		4.99133		4,738.67000	4.73867	4,991.330	17.45	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	333.97000		0.33397		406.73000	0.40673	333.970	17.45	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,920.51000		4.92051		4,669.68000	4.66968	4,920.510	17.45	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	346.11000		0.34611		420.71000	0.42071	346.110	17.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,850.08000		4.85008		4,601.09000	4.60109	4,850.080	17.46	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.97266		84.43633		8.92916	84.76420		18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	569.53000		0.56953		581.66000	0.58166	569.530	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,525.37000		11.52537		11,209.63000	11.20963	11,525.370	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	579.67000		0.57967		592.13000	0.59213	579.670	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,445.81000		11.44581		11,130.40000	11.13040	11,445.810	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	589.95000		0.58995		602.74000	0.60274	589.950	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,366.51000		11.36651		11,051.43000	11.05143	11,366.510	18.30	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.06847		85.57715		9.02340	85.91091		18.27	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,960.27000		3.96027		4,033.86000	4.03386	3,960.270	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,672.55000		5.67255		5,412.38000	5.41238	5,672.550	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,629.28000		5.62928		5,369.93000	5.36993	5,629.280	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,993.01000		3.99301		4,067.42000	4.06742	3,993.010	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,025.91000		4.02591		4,101.14000	4.10114	4,025.910	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,586.26000		5.58626		5,327.73000	5.32773	5,586.260	18.21	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.16452		83.23626		9.11815	83.57375		18.25	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,413.93000		4.41393		4,465.99000	4.46599	4,413.930	18.08	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,818.66000		6.81866		6,533.23000	6.53323	6,818.660	18.08	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,445.40000		4.44540		4,498.14000	4.49814	4,445.400	18.08	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,774.52000		6.77452		6,489.77000	6.48977	6,774.520	18.08	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,476.98000		4.47698		4,530.43000	4.53043	4,476.980	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,730.58000		6.73058		6,446.54000	6.44654	6,730.580	18.09	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			9.18517		76.28110		9.14282	76.60809		21.16	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,158.50000		1.15850		1,317.51000	1.31751	1,158.500	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,685.97000		2.68597		2,517.99000	2.51799	2,685.970	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,187.64000		1.18764		1,348.95000	1.34895	1,187.640	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,635.55000		2.63555		2,469.87000	2.46987	2,635.550	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,217.24000		1.21724		1,380.86000	1.38086	1,217.240	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,585.74000		2.58574		2,422.37000	2.42237	2,585.740	21.04	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.27570		73.99976		9.23208	74.33106		22.21	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,785.86000		2.78586		2,867.45000	2.86745	2,785.860	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,002.56000		5.00256		4,752.85000	4.75285	5,002.560	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,817.30000		2.81730		2,899.91000	2.89991	2,817.300	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,954.52000		4.95452		4,705.83000	4.70583	4,954.520	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,848.94000		2.84894		2,932.57000	2.93257	2,848.940	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,906.81000		4.90681		4,659.14000	4.65914	4,906.810	22.10	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			9.25611		98.73890		9.20371	99.25633			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	1,657.83000		1.65783		1,140.40000	1.14040	1,657.830		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	1,556.56000		1.55656		1,039.13000	1.03913	1,556.560		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R248	On 06/02/2014	Bond Future	9.11	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	1,455.48000	1.45548	938.05000	0.93805	1,455.480		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.34946	95.61603	9.29541	96.14026			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	3,073.88000	3.07388	2,549.65000	2.54965	3,073.880		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	2,971.75000	2.97175	2,447.52000	2.44752	2,971.750		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,869.81000	2.86981	2,345.58000	2.34558	2,869.810		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,261.84000	21,261.84000	21,063.86000	21,063.86000			0.00	0	0.00

**Total for Derivatives :** **561,170,197.17**      **62,610**      **2 255 571.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.17478			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.71000	105.50328	6.71000	105.44560			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.32828			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.40500	106.44877	8.40500	106.37616			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.88467			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.99639			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.27000	97.45239	9.27000	97.37923			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.01000	103.63529	7.01000	103.57614		124,778,000,000.00	17,800,000	490,000,000.00	
AB07	On 07/03/2014	Spot Bond			5.57000	107.92709	5.57000	103.51538			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.33248			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.55000	106.88015	8.55000	106.80602			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.84000	136.45364	0.84000	136.41898			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.35000	128.23131	2.35000	261.84178			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	100.87917			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	100.54683			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.94346			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000	0.00000	100.44322			0.00	700,000,000	700,000,000.00
ABFN08	On 17/03/2020	Spot Bond			0.00000	100.00000	0.00000	100.46275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.47565			0.00	40,000,000	20,000,000.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.24649			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.47000	108.21927		7.47000	108.15351			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.26703			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.82000	104.58257		6.82000	104.52446			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.84028			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.11363			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.94023			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.01861			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.02022			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.27895			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.39498			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.31180			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.35496			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.83032			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.31465			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.29000	136.55419		5.29000	131.41614			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.05000	126.76996		3.05000	126.71477			137,250,000,000.00	45,000,000	45,000,000.00
ABLI04	On 11/10/2016	Spot Bond		2.79000	117.91889		2.79000	117.87021			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.44000	101.73595		4.44000	101.68077			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.91000	101.12097		5.91000	101.05431			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.95000	109.72156		10.95000	109.62624			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.90972			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.25131			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.29182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.30637			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.09000		110.81665		4.09000	110.75924			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		40.00450		100.00000	39.70805			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000		164.62551		2.09000	164.56693			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		155.01126		2.76000	154.94762			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.12000		166.43141		2.12000	166.37177			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.02000		171.74661		2.02000	171.68647			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.94625		73.40305		7.94625	73.35693			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.94625		73.40305		7.94625	73.35693			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	90.64000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.34869			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	91.06000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	90.05000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	90.39000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	87.02000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	86.41000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.06935			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.95016			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	86.41000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.36000		102.68608		6.36000	102.63310			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	86.55000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.49000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	86.92000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.24116			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond		7.00000	114.51987		7.00000	114.45459			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.89078			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	84.20000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.32000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.79000	93.43444		2.79000	101.18718			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.75000	98.99315		2.75000	147.28414			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.62000	113.15560		2.62000	195.64665			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	82.97000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.50500	92.32029		9.50500	92.24927			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	92.33000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.20000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.34613			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.83000			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		9.66000	106.77947		9.66000	106.69648			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		9.60500	107.19955		9.60500	107.11670			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.83500	90.98115		8.83500	90.91634			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.07000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.83000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.70000	106.47544		9.70000	106.39235			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.35000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.58666			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.25000	108.85659		8.25000	108.78369			75,075,000,000.00	9,100,000	80,200,000.00
ABS5	On 01/05/2015	Spot Bond		6.66000	103.66540		6.66000	103.60913			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.83500	97.90495		8.83500	97.83521			121,039,500,000.00	13,700,000	74,500,000.00
ABS7	On 11/09/2026	Spot Bond		9.86000	95.42043		9.86000	95.34435			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.36000	107.00622		7.36000	106.94214			0.00	0	50,000,000.00
ABS11	On 11/06/2014	Spot Bond		1.54000	131.08323		1.54000	128.52251			154,000,000,000.00	100,000,000	100,000,000.00
ABS12	On 07/12/2023	Spot Bond		2.16000	130.17868		2.16000	265.82232			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.78000	125.10790		0.78000	127.86655			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.06000	125.14759		2.06000	127.61655			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	41.20141		100.00000	40.89609			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.16000	107.90902		11.16000	107.81195			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.28658			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.38986		100.00000	2.37215			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.32116			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.81130			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	14.24468		100.00000	14.13911			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.25198			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	60.77031		11.00000	60.71820			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	14.24468		100.00000	14.13911			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.96264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.45113			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.49807			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.43018			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.44434			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.45057			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.48551			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.48551			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.50778			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.41888			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.50778			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.46323			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	86.77034			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.41088			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.27516			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.43590			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.44984			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.45548			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.44417			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.41890			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.29000	103.76881		9.29000	103.79228			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.38499			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond		7.26000	108.65100		7.26000	104.08524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL116	On 31/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.32548			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.49920			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	102.21982			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	101.40228			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	80.26189			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	161.86381			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	161.91726			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.43014			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.96981			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.96981			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.40228			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.83935			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.41595			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.41256			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.51899			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.77094			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.51880			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	104.02393			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	104.12675			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.48866			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.71911			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.30930			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.43186			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.36338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.35712			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42298			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.07006			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37760			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.36794			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38670			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42184			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.40198			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37931			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38556			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.22024		10.23000	103.13493			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.39164			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38215			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.53233			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.24346			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.35589			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.34500	102.53826		9.34500	102.46111			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42007			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.16443		1.75000	110.25196			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38500			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.38595			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40526			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.41925			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.39125			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.41646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.40245			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43324			0.00	600,000,000	600,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.61259			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.42205			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.81465			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.41646			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.41008			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.43402			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.44138			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38200			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.39053			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.44317			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.43212			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46395			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.40806			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45949			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46116			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46395			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.54632			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.44162			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.44162			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	119.02174			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	119.87902			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.38003			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.37610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.87077			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.38676			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.38845			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.40526			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.38059			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.38003			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.42380			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.33667			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.44162			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.62735			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.83963		100.00000	9.76829			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.88558			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.98671			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.05402			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.53318			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.70549			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.93520			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.48671			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.88500	98.87909		7.88500	98.81608			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.97029			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.32517			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.32500	103.87824		8.32500	103.80805			0.00	0	70,700,000.00
AIR02		On 30/04/2023	Spot Bond	9.30000	116.97119		9.30000	116.88359			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	56.96701		100.00000	56.54485			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.08000	111.18398		7.08000	111.11989			0.00	0	2,890,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03U		On 26/10/2014	Spot Bond	100.00000	67.79352	100.00000	67.30203				0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	13.82058	100.00000	13.72852				0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.00000	152.32048	3.00000	152.25499				0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	4.79000	105.00392	4.79000	131.41073				0.00	0	0.00
ANG010		On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.56488				0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.51709				0.00	0	0.00
ANG07		On 11/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.48143				0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.95009				0.00	0	0.00
ANG09		On 30/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.33184				0.00	0	0.00
ASN001		On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.56868				0.00	0	0.00
ASN002		On 03/01/2017	Spot Bond	100.00000	12.57282	100.00000	12.50000				0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.51062				0.00	0	0.00
BAR002		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.35195				0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.20970				0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.81500	106.50775	8.81500	106.43206				0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.88273				0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.66802				0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.22945				0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.66351				0.00	0	0.00
BAW18		On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	100.68480				0.00	0	0.00
BAW19		On 05/12/2020	Spot Bond	9.45000	101.55385	9.45000	101.47659				0.00	0	1,000,000,000.00
BAW2		On 02/10/2015	Spot Bond	6.96000	110.77820	6.96000	110.71575			1,082,280,000,000.00		155,500,000	80,500,000.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.17067				0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.15461				0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	6.80000	103.78112	6.80000	103.72394				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond		8.70000	106.65403		8.70000	106.57920			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.23186			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.80567	103.84221		10.80567	102.35322			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.68517	101.63979		10.68517	101.03831			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.73302	101.51774		10.73302	100.97159			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.27194			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.78735	101.29082		10.78735	100.89197			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.85291	100.20359		11.85291	100.08880			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.27868			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.27868			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.27875			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.05567	100.29447		11.05567	100.24008			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.97233	102.56259		10.97233	100.91124			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.68517	101.63979		10.68517	101.03831			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.93494	101.56773		10.93494	101.06305			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.14644	95.24907		10.14644	100.60328			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.26390			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.25755			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.25755			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.24308			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99799			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.40470	100.65992		10.40470	100.46433			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.47500	99.37290		11.47500	99.21427			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.47265			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.40000	65.87163		11.40000	96.75652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.99799			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.23844			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	81.35199		12.22500	100.25516			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.25361			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.21500	64.88491		11.21500	96.79861			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.24572			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.25229			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.25229			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.85193			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.24255			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.18354			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.25826			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.16572			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99799			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.25826			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.80567	103.83269		13.80567	102.39920			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.13001	101.05013		15.13001	100.95606			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.04638	100.97473		14.04638	100.66931			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.33717			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.33717			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.33717			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.35013			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	12.81243		100.00000	12.73965			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.30223		100.00000	19.15918			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.56720		100.00000	17.43702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.84395	100.00000	10.76359				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.84787	100.00000	10.76659				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.11085	100.00000	13.01369				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.36033	100.00000	11.27614				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		84.50109	100.00000	83.95000				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.89686				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.30626				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.31362				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		97.07447	100.00000	96.30607				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		91.70854	100.00000	91.02244				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		87.52998	100.00000	86.90476				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		104.14273	2.06000	170.89290				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.22000		97.47931	8.22000	141.98928				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.22000		98.82497	8.22000	142.31751				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.60500		97.97826	8.60500	97.91025				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.42564				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.03602				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	100.63941				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.39584				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		87.61905	100.00000	86.38498				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.90500		99.34460	7.90500	99.28079				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.37637				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.46772				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.50094				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.61168			0.00	0	0.00
BG22C1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72240			0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.03212			0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	10.53108		100.00000	10.45473			0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.24598			0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.31475			0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.34422			0.00	0	0.00
BG32A4		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.35405			0.00	0	0.00
BG32B		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.47189			0.00	0	0.00
BG32C		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.62896			0.00	0	0.00
BG32DU		On 30/10/2016	Spot Bond	100.00000	10.30369		100.00000	10.22898			0.00	0	0.00
BG32YU		On 30/10/2016	Spot Bond	100.00000	10.30369		100.00000	10.22898			0.00	0	0.00
BG42A1		On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42396			0.00	0	0.00
BG42A2		On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.45974			0.00	0	0.00
BG42A3		On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.46949			0.00	160,000,000	80,000,000.00
BG42A4		On 15/03/2017	Spot Bond	8.25000	104.40373		8.25000	104.33380			0.00	0	0.00
BG42B		On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.49874			0.00	0	0.00
BG42C		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55056			0.00	0	0.00
BG42DU		On 15/03/2017	Spot Bond	100.00000	5.90740		100.00000	5.86362			0.00	0	0.00
BG42YU		On 15/03/2017	Spot Bond	100.00000	5.90740		100.00000	5.86362			0.00	0	0.00
BID01		On 06/08/2014	Spot Bond	6.14500	106.63546		6.14500	106.58286			0.00	0	0.00
BID04		On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.30567			0.00	0	0.00
BIDC33		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.64028			0.00	0	0.00
BIDC34		On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.17957			0.00	0	0.00
BIDC35		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.53750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.79247			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.93509			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.78023			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.82483			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.90583			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.24211			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.80105			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		40.02477		100.00000	39.72484			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.35552		100.00000	13.25655			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.00090			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.62000		107.45967		6.62000	107.40168			0.00	0	30,500,000.00
CBL08	On 02/11/2016	Spot Bond	9.35000		114.23862		9.35000	114.15214			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	102.04955			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.71574			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.02000		105.01765		9.02000	104.94089			113,652,000,000.00	12,600,000	1,702,900,000.00
CBL12	On 06/09/2018	Spot Bond	11.12500		104.69503		11.12500	104.60114			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.84952			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.37500		105.82246		11.37500	105.72706			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.24456			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.24000		102.00211		9.24000	101.92578			128,436,000,000.00	13,900,000	105,300,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.22153			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.81500		101.23553		11.81500	101.14083			1,181,500,000,000.00	100,000,000	50,000,000.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.27585			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.64129			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.18492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL22	On 06/05/2020	Spot Bond	10.16000		93.97400	10.16000	93.89685				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.05000		115.85006	10.05000	115.75647				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.90000		111.98998	9.90000	111.90083				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.24000		116.87348	9.24000	116.78603				0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.92370				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.60000		104.37441	11.60000	104.27691				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.29681				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.37256				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	102.88148				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	103.31806				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.81671				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.85393				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.76168				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.74238				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.84437				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.53248				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.21764				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		96.70248	100.00000	95.28732				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		96.70248	100.00000	95.28732				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		96.70248	100.00000	95.28732				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.43021				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		96.70248	100.00000	95.28732				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.71433				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.60886				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.32747	10.11000	100.24551				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.60886			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.07414			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		115.35472		2.76000	115.30765			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.94602			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		112.33241		3.14000	115.30554			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.06080		8.25000	102.99178			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	100.60886			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.60886			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		120.41656		3.10000	114.90194			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.13666		2.40000	114.64143			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.61881			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.95059			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.94986			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.06000		103.15644		8.06000	103.08928			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.94856			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.94936			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.80654			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.81608			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.11000		103.29976		8.11000	103.23210			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.11000		103.29976		8.11000	103.23210			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	8.16000		102.14191		8.16000	102.07460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.44155			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.49021			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.88246			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.88246			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	79.19749		100.17539	78.24209			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.65738			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.05033			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.44821			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.84571			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.90435			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.58899		9.35000	103.51184			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.58899		9.35000	103.51184			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.84544			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.84794			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	101.42753			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.43225			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.39895			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.25347			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.25347			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.25347			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.25347			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.25347			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.26029			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.27150			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27150			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27150			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27150			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27150			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27339			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.14500	104.93289		9.14500	104.85517			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.92541			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.40273			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.40273			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.35938			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50669			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.31352			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39966			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39686			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41043			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.90962			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.03282			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40930			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	104.65375			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62649			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.32927			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.25198			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38564			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45000			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.45000			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.45000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.15855			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.76401			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.60864			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.31493			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.31116			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.22100			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.31116			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.08257			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.47382			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.24276			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.24276			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.23854			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	122.68923			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.11835			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	122.48837			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	122.25024			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	122.45791			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	120.40735			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	121.08031			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	123.25252			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.22301			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.78500		94.57363		10.78500	94.49133			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.30500		96.19255		11.30500	96.10493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22689			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.47064			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.19224			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.51876			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.53295			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.14639		8.80500	101.70437			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.40806			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53576			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	117.97448			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.42876			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.43714			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.46953			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.44162			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63039			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63039			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63039			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.49822			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.30972			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.84440			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22689			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.56990			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	106.71647			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.31318			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.47691			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.55129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.22834			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64063			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.52196			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.38842			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.45390			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.46081			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.13556			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.31078			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.22106			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.37170			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.14131			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.43778			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.98564			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.96140			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	100.59242			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.43461		7.01000	38.03283			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	144.65457			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		8.60500	97.97826		8.60500	130.82312			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.22000	32.34635		8.22000	141.98928			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.22000	32.74786		8.22000	142.31751			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.59363			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.48755			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.44718			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.41548			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42177			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.41646			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.51876			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.37498			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.98205			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.61000	111.61414		8.61000	108.04839			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.70000	102.02440		8.70000	101.95281			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.07000	114.05870		10.07000	113.96638			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.96000	105.97654		7.96000	105.90838			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.66000	109.01595		9.66000	108.93074			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.09500	96.70322		10.09500	96.62476			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.95000	97.47953		10.95000	97.39393			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.95000	90.31871		10.95000	90.23939			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.78580			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.82160			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.73147			0.00	40,000,000	20,000,000.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.25806			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.68816			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.27492			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.52000	90.09981		12.52000	90.00918			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.87774		100.00000	10.79713			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.21011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond		7.97500	98.47385		7.97500	98.41006			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.08280			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.24885			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.59509			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.84878			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.84306			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.55018			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.18693			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.19630			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.84000	119.09969		6.84000	119.03369			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.29000	109.51683		8.29000	109.44432			283,518,000,000.00	34,200,000	4,247,100,000.00
DV23	On 27/02/2023	Spot Bond		8.72500	111.66541		8.72500	111.58769			46,242,500,000.00	5,300,000	9,966,200,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.48235			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.50591			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.85942			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.92000	134.14022		7.92000	134.05531			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	104.58571			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	104.34995		0.10000	131.27311			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.18000	115.70327		2.18000	115.66113			0.00	0	1,550,000,000.00
EL29	On 19/11/2029	Spot Bond		2.19000	103.26028		2.19000	103.22260			0.00	0	40,000,000.00
EL30	On 29/07/2030	Spot Bond		2.27000	103.45001		2.27000	103.41190			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond		9.56000	109.62155		9.56000	109.53813			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.41000	110.35816		9.41000	110.27410			2,352,500,000,000.00	250,000,000	250,000,000.00
EMM03	On 04/05/2024	Spot Bond		10.00000	102.23146		10.00000	102.14882			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.60000	90.90884		10.60000	94.71486			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.94447			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.25098			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.46347			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.03355			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.81428			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	75.94937		100.00000	75.00000			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	90.34653		100.00000	89.68059			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	99.45504		100.00000	98.64864			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	91.07483		100.00000	90.43346			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.00142		3.00000	127.94623			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.02000	102.92792		11.02000	102.83646			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.59376			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.65873			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.01996			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.73500	85.18140		9.73500	98.50245			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.08047			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.81515			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.12132			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.02763			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.99726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.14293			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.10452			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.94829			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.97721			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.91850			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.96147			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.90989			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.94571			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.49000		104.79936		6.49000	104.74421			0.00	0	3,500,000,000.00
ES18	On 20/04/2018	Spot Bond	7.52500		108.33567		7.52500	108.26973		228,040,610,000,000.00	30,304,400,000	34,740,000,000.00	
ES23	On 25/01/2023	Spot Bond	8.39000		114.72323		8.39000	114.64639			0.00	0	24,120,000,000.00
ES26	On 02/04/2026	Spot Bond	8.81500		95.06928		8.81500	95.00170		394,912,000,000.00	44,800,000	11,779,300,000.00	
ES33	On 15/09/2033	Spot Bond	9.70500		83.26897		9.66500	83.50012		986,631,651,000,000.00	01,662,200,000	08,416,100,000.00	
ES42	On 25/04/2042	Spot Bond	9.86000		88.95677		9.86000	88.88624			0.00	0	11,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.86707			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.87827			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.26388			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.71666			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.91178			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.01454			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.19380		100.00000	12.10540			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.86638		100.00000	11.78035			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.43485			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.45410			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.49252			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.53087			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	6.96000	104.27656		6.96000	104.21746			0.00	0	840,000,000.00
FRB05		On 21/12/2018	Spot Bond	9.21500	97.74091		9.21500	97.66836			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.50964			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50957			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.51139			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.81745			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	11.01500	104.41598		11.01500	104.32375			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	98.86492			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.16000	125.90896		2.16000	126.70804			0.00	0	500,000,000.00
FRBI23		On 07/12/2023	Spot Bond	2.19000	129.86886		2.19000	265.18901			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.50000	97.88678		2.50000	104.07689			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.73000	99.22505		2.73000	147.62941			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.51000	115.00118		2.51000	198.83946			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.27000	114.07369		7.27000	114.00620			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.00700	58.86664		8.00700	58.16871			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.49100	37.59625		9.49100	36.68883			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.72000	36.35874		9.72000	35.41692			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.00892			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.37409			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.94264			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.75263			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.33430			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.33430			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.96620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.31067			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50386			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.63669			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43027			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47672			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.06975			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.48160		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.48160		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.62698			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46395			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	100.43994			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.28745			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	100.45558			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.38688		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	100.48736			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.61107			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.59172			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.50802		100.09221	12.41525			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.40918			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.51128			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.50133			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.56579			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.22231			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.47067			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.46530			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	100.47099			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.42626			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.43044			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.57789			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.50547			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.48864			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.42205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500		54.48833		13.22500	54.42929			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.39517			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.39573			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.61126			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.41589			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.74500		89.25352		3.74500	92.29529			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.43603			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.43603			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.04057			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.22689			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.62240			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.28656			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.40806			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.39741			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.52294			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.47343			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.12255			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.50535			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.65254			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.55018			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.42597			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.73335			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.33609			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.49780			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.71236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.46694			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.46419			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.80440			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.39347			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.49305			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.40000	119.94822		3.40000	116.03747			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.47320			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.47829			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	109.86334		3.38000	116.20117			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.24004		1.12000	121.43198			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.40000	106.88974		3.40000	116.03747			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	105.04785		2.10000	123.04513			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	104.03557		2.17000	126.56644			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.69906			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	96.57676			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.70262			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.71553			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.40752			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.46985			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	104.71177			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.55345			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.53201			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.44329			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.65092			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.44274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.66289			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.37163			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.11276			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.83385		100.00000	8.76839			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		14.93177		100.00000	14.82112			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000		142.55868		4.24000	142.48282			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.56566			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.74534			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.84121			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.23119			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.71324			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.18255			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.35195			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.70000		124.73488		2.70000	254.69499			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20000		129.76578		2.20000	264.97831			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92000		122.59584		2.92000	250.32281			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.53000		102.83276		2.53000	123.41041			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.39207			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.06000		127.66143		2.06000	123.71446			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.60720			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.01473			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.27687			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.90000		93.28372		2.90000	93.24462			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		15.50033		104.97509	15.38039			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.56464		101.07593	19.41826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759		11.89634		100.44759	11.80784			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.44947			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.99870		100.76967	17.86441			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	2.34000		105.75118		2.34000	105.71140			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.15362			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.46000		96.47495		2.46000	104.48275			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.28697			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.49000		96.19396		2.49000	104.17819			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.92084			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		127.72467		2.40000	330.44142			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.25295			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.25023			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.17317			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.11297			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.84685			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.74973			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.25821			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.01834			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.84500		104.75331		5.84500	104.70330			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.18000		105.75831		6.18000	105.70499			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.18000		104.59574		7.18000	104.53461			861,600,000,000.00	120,000,000	60,000,000.00
FRX17	On 15/09/2017	Spot Bond	7.74000		105.18710		7.74000	105.12093			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.94500		111.66452		7.94500	111.59284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	8.58000	103.34348		8.58000	103.27156			117,546,000,000.00	13,700,000	105,100,000.00
FRX20	On 01/10/2020	Spot Bond	8.85000	101.97858		8.85000	101.90582			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.50500	92.32029		9.50500	92.24927			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.64000	108.37576		9.64000	108.29169			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.49000	95.92700		10.49000	95.84709			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.53500	78.88432		10.53500	78.81760			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.32752			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.34509			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.35933			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.36502			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.37918			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.40187			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.41888			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.49246			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.36037			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.05000	103.62217		9.05000	103.54661			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.05376			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.44116			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.00417			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.73718			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.30900			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.34046			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.40126			0.00	60,000,000	30,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.47672			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.58148			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	100.60042			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.83458			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.91403			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.53692			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.82593			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.55824			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	100.22246			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.35824			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.75326			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.82990			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.52102			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.21372			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.28484			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.14158			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.02449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.51192				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.64691		103.59227	7.64691	102.53278				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	101.58947				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.00000		103.66492	8.00000	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	101.68917				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.45073		103.76301	8.45073	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	101.81100				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	99.87222				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.90134				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.89720				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.06000		112.86014	8.06000	112.78746			157,976,000,000.00	19,600,000	2,970,900,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.97000		132.16165	1.97000	269.87568			0.00	0	8,869,500,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.95000		135.25978	1.95000	270.30663			0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	9.61000		100.96123	9.61000	100.88400			1,967,167,000,000.00	204,700,000	1,320,700,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.58000		101.17684	9.58000	101.09969			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000		34.26352	100.00000	34.00961				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		8.89334	100.00000	8.82743				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		54.58961	100.00000	54.18508				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		25.96313	100.00000	25.77073				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		14.39208	100.00000	14.28542				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.79201	100.00000	9.72102				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000		110.93621	1.85000	110.89908				203,500,000,000.00	110,000,000	64,287,083,700.00
I2038	On 31/01/2038	Spot Bond	2.30000		108.44462	2.30000	108.40440				56,511,000,000,000.00	24,570,000,000	26,794,978,600.00
I2046	On 31/03/2046	Spot Bond	2.42500		104.55354	2.42500	104.51348				17,217,500,000,000.00	7,100,000,000	43,959,730,900.00
I2050	On 31/12/2050	Spot Bond	2.32000		113.15706	2.32000	113.11455				48,557,600,000,000.00	20,930,000,000	18,100,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	92.10000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.16000		106.98881	7.16000	106.92645				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.53787				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.59182				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.56826				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.78500		107.53067	6.78500	103.14785				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.66000		106.76519	7.66000	106.69870				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.40000		108.78474	8.40000	108.71058				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.71500		106.53917	6.71500	102.32860				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.39018				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.91932				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		113.46696	4.09000	113.40858				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.48000		105.14830	7.48000	105.08536				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.13135				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.20443				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond		0.94000	105.80543		0.94000	127.27022			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.13000	105.80359		2.13000	126.97981			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.74863			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.86438			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.07000	104.90199		8.07000	104.83361			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.56234			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.28630			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.97085			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.64500	97.94813		8.64500	97.87984			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.15000	91.32997		9.15000	91.26338			58,560,000,000.00	6,400,000	57,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.79522			0.00	13,000,000	6,500,000.00
IBL49	On 02/04/2018	Spot Bond		8.15000	99.19757		8.15000	99.13228			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.20000	103.58774		9.20000	103.48540			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.18979			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.22860			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.42000	102.87622		7.42000	102.81514			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.42500	102.48069		8.42500	102.41178			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00306		100.00000	0.00304			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.32940			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.39510			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.81000	99.52008		8.81000	99.44940			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.17363		5.00000	101.13246			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.17363		5.00000	101.13246			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.25270		5.00000	102.21155			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.17363		5.00000	101.13246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.33263		4.00000	101.29937			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.00603			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.95365			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.23518			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.04176		9.20000	109.96022			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.22365			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.22365			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.12138			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.85836		100.00000	7.80012			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.30774			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.07733			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.96809			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.16000	102.64592		9.16000	102.56976			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.73786			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.89404			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.47349			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.73628			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.32798		100.00000	6.28210			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.25000	99.68456		5.25000	99.59888			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.35000	99.57673		5.35000	99.48960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA408	On 18/02/2014	Spot Bond	5.35000		99.47510		5.35000	99.38815			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.35000		99.37367		5.35000	99.28690			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.35000		99.27246		5.35000	99.18586			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.45000		99.15609		5.45000	99.06808			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.50000		98.83831		5.50000	98.75007			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	100.00000		81.11111		100.00000	80.57395		850,000,000,000,000.00	8,500,000,000	8,500,000,000.00	
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.08607			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.87610			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.23172			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.80567		102.89108		10.80567	101.78415			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.80567		100.78075		10.80567	100.52721			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.38728			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.82824			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.37939			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.80862		6.50000	101.75495			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.45000			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.17652			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.81072			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.81072			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.91572			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.01676			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	97.75041			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.66986			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.42551			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.95639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94907			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.93236			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.98765			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.63776			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.35121			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.36834			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.28793			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.07444			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.78767			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.68918			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.32382			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.36709			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.47803			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	99.48692		100.00000	98.76600			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.24308			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.60274			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.66637			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	50.00006		100.00000	50.00002			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	80.93126		100.00000	80.39648		4,030,000,000,000,000.00	40,300,000,000	38,800,000,000.00	
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.94901			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94773			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.94693			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.17000	103.96776		8.17000	103.89916			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.27000	107.65305		6.27000	103.13806			0.00	0	7,200,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.61809			0.00	600,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond		8.55000	106.70215		8.55000	106.62815			106,020,000,000.00	12,400,000	113,600,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.07311			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.99979			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.04321			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.39497			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.34000	103.55985		8.34000	103.49014			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.50330			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.76943			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.22000	97.93028		3.22000	117.52039			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.91000	95.91975		3.91000	128.78436			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.16831			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	99.94033			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.89530			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.61807			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.29540			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.85000	90.62702		3.85000	91.37310			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.85000	90.55147		3.85000	97.61079			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.67591			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.27525			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.47349			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.71500	109.42983		11.71500	109.32664			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.73226			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.91000	94.90180		3.91000	128.78436			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.71958			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.36439			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.83246			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.25000	99.95687		5.25000	99.87072			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond		5.25000	99.85637		5.25000	99.77039			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond		5.25000	99.75608		5.25000	99.67027			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.25000	99.65598		5.25000	99.57035			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond		5.35000	99.53315		5.35000	99.46060			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.35000	99.44610		5.35000	99.35920			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond		5.35000	99.34473		5.35000	99.25801			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond		5.35000	99.24357		5.35000	99.15703			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond		5.45000	99.12673		5.45000	99.03878			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond		100.00000	82.02247		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.16315			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.34329			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.37207			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.28086			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.07126			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.43691			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.17035			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.13647			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.94269			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.16538			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.86387			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.96945			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.71635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.94783			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94742			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.94663			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.95023			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.82295			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.34324			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.41513			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.00134			0.00	0	0.00
IVF404		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.15723			0.00	0	0.00
IVF406		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.95213			0.00	0	0.00
JDC03U		On 29/01/2014	Spot Bond	100.00000	95.80052		100.00000	95.05208			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	91.15100		100.00000	90.51060			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	84.79263		100.00000	83.63636			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	74.94867		100.00000	74.48980			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.37976			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	43.73267		100.00000	44.95296			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.11778			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	15.26295		100.00000	15.15229			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.90610			0.00	0	0.00
JDG07U		On 14/11/2014	Spot Bond	100.00000	59.22051		100.00000	58.79116			0.00	0	0.00
JDG08U		On 28/11/2014	Spot Bond	100.00000	60.62170		100.00000	60.18219			0.00	0	0.00
KCF03U		On 30/10/2014	Spot Bond	100.00000	61.39703		100.00000	60.82376			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.76584			0.00	0	0.00
KSB008		On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.62079			0.00	0	0.00
KW01		On 31/10/2027	Spot Bond	8.60000	141.86961		8.60000	141.77065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.66894			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.43726			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.31187			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.65000		100.21158		8.65000	100.14242			413,470,000,000.00	47,800,000	199,800,000.00
LGL03	On 03/04/2018	Spot Bond	8.80000		69.53061		8.80000	98.03458			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.30000		103.11654		9.30000	103.04015			43,710,000,000.00	4,700,000	55,700,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.78536			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.16000		100.11699		11.16000	100.02741			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.86060			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.16341			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.24836			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.35017			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.07937			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	24,300,000,000	8,100,000,000.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.01526			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.75484			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.51036			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.18496			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	100.00000		82.20721		100.00000	81.65548			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		80.57395		100.00000	80.04386			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		53.23367		100.00000	52.93126			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		59.22051		100.00000	58.79116			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.43857			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		92.63959		100.00000	91.93955			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		55.33821		100.00000	54.92354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.91377			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.23052			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.91440			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.26034			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.90237			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.57619			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.27572			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.17387			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.55707			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.48778			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.52969			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.91307			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.99318			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.43289			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	102.75230		100.00000	101.94745			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	97.47781		100.00000	96.75218			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	83.26311		100.00000	99.45946			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	54.48042		100.00000	53.96048			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	43.43115		100.00000	43.11628			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	14.17421		100.00000	14.06918			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	34.60502		100.00000	34.34857			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.56500	104.14146		8.56500	104.06950			28,264,500,000.00	3,300,000	183,600,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.56260			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.52097			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.46393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.61874			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.63137			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.69444			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.07341			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.07700			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.88500	104.03839		7.88500	103.97211			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.63500	103.00669		8.63500	102.93456			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.48500	103.10873		9.48500	103.02957			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.56000	103.99502		5.56000	103.94803			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.36215			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.37636			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.50000	103.94204		9.50000	103.86075			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.16000	104.87364		7.16000	104.81252			57,280,000,000.00	8,000,000	4,768,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.79154			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.81000	100.97291		8.81000	100.90120			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.34545		100.00000	9.27620			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.75731			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.51000	100.93741		8.51000	100.86811			59,570,000,000.00	7,000,000	207,700,000.00
MTN02	On 13/07/2014	Spot Bond		6.69000	101.72042		6.69000	101.63882			0.00	0	269,400,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	50.00000		100.00000	99.18478			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.26000	102.93443		7.26000	102.87461			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.45500	104.98473		8.45500	104.91388			98,923,500,000.00	11,700,000	102,300,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	96.30607		100.00000	95.54974			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.67335		100.89771	6.62458			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.76136		100.61875	6.71207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.96351			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.97912			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.99617			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.01166			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.01927			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.11257			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.22114			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.27966	100.00000	0.27763				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.27966	100.00000	0.27763				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.94500	97.10861	8.94500	97.03821				0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.11000	102.76980	7.11000	102.71128				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.50578				0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.02000	100.61083	9.02000	100.53730				0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.61654				0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.97740				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.42434				0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.13491				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.08708				0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.25904				0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.70491				0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.86000	109.20268	6.86000	109.14165				0.00	0	740,300,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.80463				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond		8.48500	116.77113		8.48500	116.69074			84,850,000,000.00	10,000,000	81,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.77500	33.15248		10.77500	33.12461			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.41000	104.95629		7.41000	104.89337			0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.53406			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.62250			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.57500	107.04027		6.57500	102.84262			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.40395			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.61000	106.34603		7.61000	106.28023			97,408,000,000.00	12,800,000	33,200,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.32189			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.91039			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.20629			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01675			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.90629			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.75796			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	87.26805			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.71551			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	101.43786			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.57457			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.37310			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	83.41430			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.55895			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.48977			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.12088			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.08978			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.39477			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.37207			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.01798			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.35814			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.34802			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.34774			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.11000		107.14551		8.11000	107.07494			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.71119			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.87719			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.82000		108.45039		5.82000	103.96923			0.00	0	71,100,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.06191			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.90000		113.56104		11.90000	113.45230			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.74825			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.24188			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.57177			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.88442			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000		160.61516		2.21000	160.55643			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.55000		108.33051		8.55000	108.25659			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.46007			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.18000		107.28571		9.18000	107.38239			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.86959				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.01920				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.82437				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	100.81629				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.84966				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.38000		107.28082	9.38000	108.62855				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.88303				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.84970				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.86965				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.58000		107.27621	9.58000	107.36516				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.93633				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.89636				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.88297				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.13566				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.05459				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.90961				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.61000		109.13526	6.61000	103.56199				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.30500		117.02339	8.30500	116.94494				0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.74000		123.70806	8.74000	123.62039				0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.10500		166.47470	2.10500	166.41524				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.28000		125.16047	9.28000	125.06694				0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.82467				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.82952				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.57491				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.26740				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.01995			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.33949			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.91549			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.17999			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	17.26876		100.00000	17.14356			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	30.25760		100.00000	31.50450			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.39000	106.10079		6.39000	106.04580			152,721,000,000.00	23,900,000	85,700,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	10.27872		100.00000	10.20420			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.44000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	39.21117		100.00000	38.92060			0.00	0	0.00
PMM06		On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.34869			0.00	0	0.00
PMM08		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.45674			0.00	0	0.00
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.09726			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.97641			0.00	0	0.00
PNP13		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.86399			0.00	0	0.00
PNP14		On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.73452			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.31950			0.00	0	0.00
PPC002		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.66391			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.69669			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.39629			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.38922			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.44012			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.41237			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.39759			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.46480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.43164			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.41302			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.49206			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.45410			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.43100			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.26065			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.30105			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.31923			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.35963			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.53329			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.57366			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.00889			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.41287			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.16000		109.18834		6.16000	109.13345			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.44000		96.47550		5.44000	96.43260			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.02000		39.11610		8.02000	39.09076			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.21000		115.83959		6.16000	115.86557		576,701,064,981,000.00	92,866,516,100	99,661,600,000.00	
R158	On 15/09/2015	Spot Bond	6.16000		115.92384		6.16000	115.86557			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.06000		90.51904		6.06000	90.47426			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.16000		122.26285		6.16000	122.20139			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.99000		85.42796		5.99000	85.38619			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.24000		118.42941		8.20000	118.70455		5,423,143,640,000,000.00	58,148,500,000	14,634,200,000.00	
R187P	On 21/12/2026	Spot Bond	7.94000		36.51973		7.94000	36.49630			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.86000		34.14834		7.86000	34.12665			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		275.85314		1.70000	275.76377		4,671,005,000,000.00	2,747,650,000	24,155,950,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	5.11500	103.83099	5.07000	103.82989			0.00	0	97,033,000,000.00		
R202	On 07/12/2033	Spot Bond	2.02000	213.93693	2.02000	213.86202			9,898,000,000,000.00	4,900,000,000	67,020,000,000.00		
R2023	On 28/02/2023	Spot Bond	7.94000	101.65859	7.89500	101.87985			1,902,695,548,000,000.00	39,634,200,000	21,079,400,000.00		
R203	On 15/09/2017	Spot Bond	6.99500	106.71863	6.95000	106.80528			732,965,479,000,000.00	04,784,200,000	70,518,100,000.00		
R2030	On 31/01/2030	Spot Bond	8.80000	96.56994	8.80000	96.72445			249,920,000,000.00	28,400,000	67,758,600,000.00		
R2037	On 31/01/2037	Spot Bond	9.10000	98.08027	9.10000	98.00915			1,832,740,000,000,000.00	01,400,000,000	41,320,000,000.00		
R204	On 21/12/2018	Spot Bond	7.26500	103.50169	7.21500	103.64953			3,191,318,974,875,500.00	39,273,086,700	52,951,080,000.00		
R2048	On 28/02/2048	Spot Bond	9.17000	98.87910	9.17000	98.80565			1,519,546,028,000,000.00	65,708,400,000	80,489,300,000.00		
R206	On 15/01/2014	Spot Bond	5.35000	99.97069	5.29500	99.92752			0.00	0	44,450,000,000.00		
R207	On 15/01/2020	Spot Bond	7.55000	98.53398	7.50000	98.71086			1,482,377,595,670,000.00	96,341,403,400	96,336,433,500.00		
R208	On 31/03/2021	Spot Bond	7.70500	96.72233	7.66000	96.90022			1,533,251,132,353,000.00	98,994,306,600	08,267,201,000.00		
R209	On 31/03/2036	Spot Bond	9.05000	75.17878	9.01000	75.42434			959,341,155,780,000.00	06,004,547,600	80,278,907,000.00		
R210	On 31/03/2028	Spot Bond	2.01000	160.76621	2.01000	160.71005			85,644,987,264,000.00	42,609,446,400	27,354,080,900.00		
R211	On 31/01/2017	Spot Bond	0.24000	129.93063	0.24000	129.90410			1,679,040,000,000.00	6,996,000,000	22,650,000,000.00		
R212	On 31/01/2022	Spot Bond	1.56000	132.31362	1.56000	132.27244			3,182,400,000,000.00	2,040,000,000	48,366,800,000.00		
R213	On 28/02/2031	Spot Bond	8.84500	86.47406	8.80000	86.75940			4,068,328,510,000,000.00	59,958,000,000	16,485,200,000.00		
R214	On 28/02/2041	Spot Bond	9.11000	76.31658	9.11000	76.26025			3,158,901,610,000,000.00	46,751,000,000	22,971,000,000.00		
R225C	On 15/03/2014	Spot Bond	4.93000	99.18282	4.93000	99.14297			0.00	0	0.00		
R226C	On 15/09/2014	Spot Bond	5.04000	96.72722	5.04000	96.68733			0.00	0	0.00		
R227C	On 15/03/2015	Spot Bond	6.22000	93.09275	6.22000	93.04550			0.00	0	0.00		
R228C	On 15/09/2015	Spot Bond	6.06000	90.51904	6.06000	90.47426			0.00	0	0.00		
R229C	On 15/03/2016	Spot Bond	5.98000	88.00506	5.98000	87.96209			0.00	0	0.00		
R230C	On 15/09/2016	Spot Bond	5.99000	85.42796	5.99000	85.38619			0.00	0	0.00		
R325C	On 21/06/2014	Spot Bond	5.12500	97.81622	5.12500	97.77593			0.00	0	0.00		
R326C	On 21/12/2014	Spot Bond	5.07500	95.41350	5.07500	95.37410			0.00	0	0.00		

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	6.13000		91.69028		6.13000	91.64466			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.00000		89.18122		6.00000	89.13777			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.98000		86.62468		5.98000	86.58263			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.04000		83.96604		6.04000	83.92487			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.92500		79.13842		6.92500	79.09403			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.97500		76.34459		6.97500	76.30146			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.22000		73.00142		7.22000	72.95876			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.20000		70.52507		7.20000	70.48397			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.18000		68.14588		7.18000	68.10627			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.17000		65.82194		7.17000	65.78374			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.46000		62.40983		7.46000	62.37217			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.44000		60.24618		7.44000	60.20992			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.58000		57.50544		7.58000	57.47019			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.55000		55.53283		7.55000	55.49892			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.52000		53.64341		7.52000	53.61078			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.49000		51.83328		7.49000	51.80188			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.45000		50.14433		7.45000	50.11411			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.41000		48.52916		7.41000	48.50006			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.14000		43.48634		8.14000	43.45775			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.10000		41.96170		8.10000	41.93425			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.06000		40.50612		8.06000	40.47975			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.02000		39.11610		8.02000	39.09076			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.98000		37.78834		7.98000	37.76398			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.94000		36.51973		7.94000	36.49630			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.90000		35.30733		7.90000	35.28479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond		7.86000	34.14834		7.86000	34.12665			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.65731			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.88385			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.99805			0.00	60,000,000	30,000,000.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.93142			0.00	60,000,000	30,000,000.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.92234			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.60718		100.00000	14.50129			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.28226		100.00000	4.25121			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.57885			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.63692			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19989			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.56638			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.83209			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.28431			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.54459			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.93328			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.70605			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.23945			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.59507			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.11197			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.38706			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.47874			0.00	100,000,000	50,000,000.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.91247			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.78664			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.69744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.93693			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.28508			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.19661			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.95646			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.95646			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.39113			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.43797			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.82824			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.64485			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		107.90686		12.35000	107.80149			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.70786			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.66792		100.00000	13.56883			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.63989			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.07593			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.93499			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.93860			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.91109			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		89.46078		100.00000	88.80779			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.03529			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.60727		100.00000	1.59536			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		8.71868		100.00000	8.65407			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		16.06051		100.00000	15.94407			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.83765		100.00000	12.79052			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		20.10295		100.00000	19.95721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	102.11819				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	102.98119				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.96000	107.58522	8.96000	107.50752				40,320,000,000.00	4,500,000	644,900,000.00
RW23	On 10/12/2023	Spot Bond	9.14500	93.37620	9.14500	103.14160				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.95000	85.74325	9.95000	103.12321				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	98.42941				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.46000	109.99183	7.46000	109.92509				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.93565				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.00000	103.24479	9.00000	103.16990				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.55038				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.48574				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	101.45244				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.60540				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.57369				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.41000	104.13901	7.41000	104.07624				0.00	0	1,140,700,000.00
SBK9	On 10/04/2018	Spot Bond	8.81500	100.72783	8.81500	100.65624				0.00	0	430,400,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000	136.59335	1.84000	132.83505				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.62000	113.49895	7.62000	113.42862				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.48000	113.72835	7.48000	113.65916				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.41000	113.84330	7.41000	113.77467				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.35000	102.40543	8.35000	102.33603				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.55500	113.60537	7.55500	113.53558				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.52000	113.66274	7.52000	113.59322				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.43689				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.49528				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN50		On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.41657			0.00	0	0.00
SBN51		On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.13577			0.00	0	0.00
SBS13		On 22/09/2017	Spot Bond	8.00000	105.58364		8.00000	105.51503			0.00	0	0.00
SBS14		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.09588			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.77456			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.33383			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.34607			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	9.31000	105.17301		9.31000	105.09417			0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	9.85000	103.02193		9.85000	102.93987			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.13836			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.18947			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.13072			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.86076			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.70500	101.90146		8.70500	101.82952			244,610,500,000.00	28,100,000	280,900,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	6.95344		100.00000	6.84852			0.00	0	0.00
SBS3		On 25/05/2026	Spot Bond	8.90000	95.90709		8.90000	95.83791			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.36000	97.20044		9.36000	97.12677			0.00	0	60,700,000.00
SBS9		On 07/07/2016	Spot Bond	7.34000	109.29704		7.34000	109.23176			147,534,000,000.00	20,100,000	121,200,000.00
SBSI11		On 07/12/2023	Spot Bond	2.23000	129.45713		2.23000	264.34741			0.00	0	0.00
SBSI12		On 31/01/2017	Spot Bond	0.94000	105.80543		0.94000	127.27022			0.00	0	0.00
SCM107		On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.92000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.23031		100.00000	9.16191			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		155.96282		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.51000		111.62034		1.51000	125.17270			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.80862		6.50000	101.75495			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.47287			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.20883			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.84595			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.98000		99.68228		8.98000	99.61013			56,574,000,000.00	6,300,000	46,900,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.58946			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.99993			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.32999			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.30243			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.16671			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.81579		100.00000	9.74462			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.54749			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.46000		108.99131		7.46000	108.92625			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.81500		102.82182		8.81500	103.05695			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.35000		102.40543		8.35000	102.33603			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.97027			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.90806			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.03922			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.91492			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.35451			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.05000		103.87420		8.05000	103.80666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.11787			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.17087			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.89585			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.34000		95.98550		9.34000	95.91331			179,328,000,000.00	19,200,000	2,541,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.77382			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.28472			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.49047			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.26800		88.89570		9.26800	88.82935			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.33000		88.60207		9.33000	88.53551			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.31500		102.72712		6.31500	102.67449			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.76000		93.02461		8.76000	92.95961			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.45268			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.13000		103.09056		8.13000	103.02250			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.06000		114.42051		7.06000	114.35473			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.60000		102.71901		2.60000	103.07002			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.16500		99.83716		8.16500	99.77134			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.60371			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.13972			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.85386			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.62000		107.08475		9.62000	107.00186			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.67946			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.69807			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.42792			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.03000		77.28871		10.03000	77.97348			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.73425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1026		On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.83980			0.00	0	0.00
SY1028		On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.73762			0.00	0	0.00
SY1029		On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.73788			0.00	0	0.00
SY1030		On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.63591			0.00	0	0.00
SY1031		On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.53168			0.00	0	0.00
SY1032		On 14/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.48607			0.00	0	0.00
SY1033		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.42797			0.00	0	0.00
SY1034		On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.44152			0.00	0	0.00
SY1035		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.42847			0.00	0	0.00
SY1036		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.42714			0.00	0	0.00
SY1038		On 24/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.34002			0.00	0	0.00
SY1039		On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.32325			0.00	0	0.00
SY1040		On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.23384			0.00	0	0.00
SY1041		On 07/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.17273			0.00	0	0.00
SY1042		On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.11510			0.00	0	0.00
SY1043		On 15/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.92732			0.00	0	0.00
SY1044		On 18/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.00932			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.62000	112.94991	6.62000	112.88930			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.80000	104.01627	8.80000	103.94247			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	75.29243	100.00000	74.79633			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	65.58578	100.00000	65.11028			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	21.05315	100.00000	20.90051			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	5.94500	106.90083	5.94500	102.86891			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.84311			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.10394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.81072			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.68364			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.39169			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.22028			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.41000		106.92778		7.41000	106.86438			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.86170			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.48900			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.53487			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.80662		7.83000	103.74164			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.46378			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.52111			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.44842			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.46378			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.52111			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	78.10045			7.16000	103.42171			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.63345			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.62428			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.84430			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.81451			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.71406			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.61115			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.46149			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.53487			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.20268		8.73000	104.15414			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.15977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.21281			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.68500	94.80559		8.68500	101.86183			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.63803			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.28595			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.83971			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.45962			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.55397			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.04394			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.53323			0.00	80,000,000	40,000,000.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.69954		101.06155	7.08731			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.45461			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.65132			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.66096			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.75264			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.72320			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.46659			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.49876			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.52174			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.49876			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.52174			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.53323			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.48497			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.52174			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.64814			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.64814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.64814				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.83195				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.87790				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.82046				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.73903				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.79641				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.77346				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.98000	107.17702	107.17702	7.98000	107.10792				0.00	0	1,070,700,000.00
TL20	On 22/02/2020	Spot Bond	7.67500	97.38733	97.38733	7.67500	97.30238				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.88000	105.97223	105.97223	7.88000	105.90437			140,233,268,000,000.00	17,796,100,000	06,808,000,000.00	
TN20	On 17/09/2020	Spot Bond	8.81000	111.78976	111.78976	8.81000	111.70992			17,714,267,000,000.00	2,010,700,000	24,562,200,000.00	
TN23	On 06/11/2023	Spot Bond	9.09500	112.91460	112.91460	9.09500	112.83141			56,025,200,000,000.00	6,160,000,000	8,340,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.35000	104.82583	104.82583	9.35000	104.74777			34,034,000,000,000.00	3,640,000,000	14,810,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.35000	97.99932	97.99932	9.35000	97.92513			308,550,000,000.00	33,000,000	6,978,200,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.23581				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.87627				0.00	3,000,000,000	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.13871				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.01656				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.04559				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.04855				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.19168				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.48841				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.06710				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.06986				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.07149				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30		On 31/12/2099	Spot Bond	10.00000	100.34862	10.00000	100.26806			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.33993	9.75000	100.26138			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.34136	100.00000	10.26156			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.60143			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.57453			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.46623			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.20669			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	97.96565			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.97693			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.75417			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	95.80456			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.34309			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000	0.00000	95.08886			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	94.92735			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	97.67672			0.00	0	0.00
TWC029		On 13/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.35656			0.00	0	0.00
TWC02U		On 17/04/2014	Spot Bond	100.00000	96.77420	100.00000	97.13008			0.00	0	0.00
TWC030		On 15/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.29758			0.00	0	0.00
TWC031		On 17/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.26809			0.00	0	0.00
TWC032		On 20/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.15013			0.00	0	0.00
TWC033		On 22/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.88488			0.00	0	0.00
TWC034		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.84688			0.00	0	0.00
TWC035		On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.78876			0.00	0	0.00
TWC036		On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.42904			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.46129			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.84688			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.27280			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.85000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.06000		112.38815		9.06000	112.30566			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.03853			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.80548			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.08921			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.29000		106.12842		9.29000	106.04859			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.17751			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.21872			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.12176			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.16284			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.16463			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.19860			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.20463			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.52000		114.48156		6.52000	114.42071		126,488,000,000,000.00	19,400,000,000	9,670,600,000.00	
WS05	On 01/08/2018	Spot Bond	0.72000		243.50247		0.72000	243.44327		4,320,000,000,000.00	6,000,000,000	3,000,000,000.00	
WSP1	On 28/05/2015	Spot Bond	6.46000		104.41670		6.46000	104.36169			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.45500		105.66184		7.45500	105.59776		129,717,000,000,000.00	17,400,000,000	8,200,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.77000		106.44739		7.77000	106.38016			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.12500		105.41327		8.12500	105.34371			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.20000		105.48818		8.20000	105.41794		29,520,000,000,000.00	3,600,000,000	1,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.11000		91.56541		6.11000	91.51975			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.09500		98.93659		5.09500	98.89562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z019	On 30/06/2014	Spot Bond	5.10500	97.70424		5.10500	97.66421			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.04000	90.03671		6.04000	89.99256			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.08500	95.68478		5.08500	95.64497			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.11000	91.55019		6.11000	91.50454		91,650,000,000,000.00	15,000,000,000	7,500,000,000.00	
Z083	On 30/09/2019	Spot Bond	7.16000	66.91921		7.16000	66.88021			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	29.37940		100.00000	29.21250			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	15.55088		100.00000	15.46254			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>33,344,976,852,423,500.00</b>	<b>14,901,156,800</b>	<b>187,945,645,600.00</b>	
<b>Grand Total:</b>									<b>33,344,977,413,593,700.00</b>	<b>14,901,219,410</b>	<b>187,947,901,171.00</b>	