



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 30/12/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 03/01/2014	Any day expiry	10.47330	10.47330		10.44780	10.44780		10.96	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	473.62940	0.47363	448.85960	0.44886	473.629	17.39	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	0.32940	0.00033	1.05960	0.00106	0.329	17.39	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	38.46740	0.03847	45.31750	0.04532	38.467	11.58	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	65.16740	0.06517	97.51750	0.09752	65.167	11.58	0	0.00
\$ / R	On 21/01/2014	Any day expiry			10.50000	10.50000	10.47620	10.47620		12.23	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	413.93830	0.41394	396.19990	0.39620	413.938	12.15	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	13.93830	0.01394	19.99990	0.02000	13.938	12.15	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	181.28790	0.18129	171.77370	0.17177	181.288	12.21	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	81.28790	0.08129	95.57370	0.09557	81.288	12.21	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.51120	10.51120	10.48800	10.48800		12.39	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,211.20210	2.21120	2,188.00300	2.18800	2,211.202	20.27	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00210	0.00000	0.00300	0.00000	0.002	20.27	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	23.09070	0.02309	29.63230	0.02963	23.091	12.02	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	414.29070	0.41429	397.63230	0.39763	414.291	12.02	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	147.66810	0.14767	141.57260	0.14157	147.668	12.44	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	146.46810	0.14647	163.57260	0.16357	146.468	12.44	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	152.22430	0.15222	169.60400	0.16960	152.224	12.50	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	143.42430	0.14342	137.60400	0.13760	143.424	12.50	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	139.28760	0.13929	133.73520	0.13374	139.288	12.55	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	158.08760	0.15809	175.73520	0.17574	158.088	12.55	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.54900	10.54900	10.52580	10.52580		12.95	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,249.09030	2.24909	2,225.95960	2.22596	2,249.090	18.29	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.09030	0.00009	0.15960	0.00016	0.090	18.29	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	583.17120	0.58317	569.29950	0.56930	583.171	12.18	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	34.17120	0.03417	43.49950	0.04350	34.171	12.18	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	208.51570	0.20852	209.52290	0.20952	208.516	13.03	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	229.51570	0.22952	253.72290	0.25372	229.516	13.03	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	204.54730	0.20455	205.67250	0.20567	204.547	13.08	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	235.54730	0.23555	259.87250	0.25987	235.547	13.08	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	200.65190	0.20065	201.88690	0.20189	200.652	13.12	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	241.65190	0.24165	266.08690	0.26609	241.652	13.12	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.55030	10.55030	10.52700	10.52700		12.96	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	188.43450	0.18843	190.27940	0.19028	188.435	13.31	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	268.13450	0.26813		293.27940	0.29328	268.135	13.31	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.55150	10.55150		10.52830	10.52830		13.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,462.95810	1.46296		1,440.42870	1.44043	1,462.958	15.09	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	1.45810	0.00146		2.12870	0.00213	1.458	15.09	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,453.00650	1.45301		1,430.49460	1.43049	1,453.006	15.05	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	1.50650	0.00151		2.19460	0.00219	1.507	15.05	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,443.05660	1.44306		1,420.56250	1.42056	1,443.057	15.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	1.55660	0.00156		2.26250	0.00226	1.557	15.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.58200	10.58200		10.56010	10.56010		13.30	770,274,362.00	72,791	717,253.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,882.05590	2.88206		2,860.19740	2.86020	2,882.056	19.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.05590	0.00006		0.09740	0.00010	0.056	19.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,382.21820	2.38222		2,360.42530	2.36043	2,382.218	18.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.21820	0.00022		0.32530	0.00033	0.218	18.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,882.92140	1.88292		1,861.35810	1.86136	1,882.921	16.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.92140	0.00092		1.25810	0.00126	0.921	16.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	4.78510	0.00479		6.25510	0.00626	4.785	14.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,336.78510	1.33679		1,316.35510	1.31636	1,336.785	14.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,005.67720	1.00568		987.29600	0.98730	1,005.677	13.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	13.67720	0.01368		17.19600	0.01720	13.677	13.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	996.15550	0.99616		977.87030	0.97787	996.156	13.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	14.15550	0.01416		17.77030	0.01777	14.155	13.23	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	14.64930	0.01465		18.36160	0.01836	14.649	13.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	986.64930	0.98665		968.46160	0.96846	986.649	13.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	901.83110	0.90183		884.61400	0.88461	901.831	13.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	19.83110	0.01983		24.51400	0.02451	19.831	13.05	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	855.36300	0.85536		838.76000	0.83876	855.363	12.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	23.36300	0.02336		28.66000	0.02866	23.363	12.96	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	27.43890	0.02744		33.40270	0.03340	27.439	12.87	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	809.43890	0.80944		793.50270	0.79350	809.439	12.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	719.48950	0.71949		705.05240	0.70505	719.489	12.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	37.48950	0.03749		44.95240	0.04495	37.489	12.68	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	632.56850	0.63257		619.83730	0.61984	632.568	12.50	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	50.56850	0.05057		59.73730	0.05974	50.569	12.50	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	84.46860	0.08447		96.83320	0.09683	84.469	12.72	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	516.46860	0.51647		506.93320	0.50693	516.469	12.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	480.62160	0.48062		472.16530	0.47217	480.622	12.79	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	98.62160	0.09862		112.06530	0.11207	98.622	12.79	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	466.70500	0.46670		458.67880	0.45868	466.705	12.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	104.70500	0.10470		118.57880	0.11858	104.705	12.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	114.29210	0.11429		128.80530	0.12881	114.292	12.86	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	446.29210	0.44629		438.90530	0.43891	446.292	12.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	413.52400	0.41352		407.18480	0.40718	413.524	12.93	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	131.52400	0.13152		147.08480	0.14708	131.524	12.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	407.16000	0.40716		401.02610	0.40103	407.160	12.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	135.16000	0.13516		150.92610	0.15093	135.160	12.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	142.62330	0.14262		158.79780	0.15880	142.623	12.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	394.62330	0.39462		388.89780	0.38890	394.623	12.98	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	388.45100	0.38845		382.92650	0.38293	388.451	12.99	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	146.45100	0.14645		162.82650	0.16283	146.451	12.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	382.34290	0.38234		377.01970	0.37702	382.343	13.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	150.34290	0.15034		166.91970	0.16692	150.343	13.01	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	170.76950	0.17077		188.32020	0.18832	170.770	13.08	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	352.76950	0.35277		348.42020	0.34842	352.769	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	324.80620	0.32481		321.38440	0.32138	324.806	13.15	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	192.80620	0.19281		211.28440	0.21128	192.806	13.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	298.45140	0.29845		295.90280	0.29590	298.451	13.22	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	216.45140	0.21645		235.80280	0.23580	216.451	13.22	0.00	0	3,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014	Foreign Exchange Future	10.55	Put	241.68600	0.24169	261.85090	0.26185	241.686	13.30	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.55	Call	273.68600	0.27369	271.95090	0.27195	273.686	13.30	0.00	0	50.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Call	252.88720	0.25289	251.83200	0.25183	252.887	13.49	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Put	270.88720	0.27089	291.73200	0.29173	270.887	13.49	0.00	0	200.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Call	248.91200	0.24891	247.98330	0.24798	248.912	13.53	0.00	0	7,500.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Put	276.91200	0.27691	297.88330	0.29788	276.912	13.53	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	301.60600	0.30161	323.05580	0.32306	301.606	13.69	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	233.60600	0.23361	233.15580	0.23316	233.606	13.69	93,442.40	400	406.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Call	222.73090	0.22273	222.60960	0.22261	222.731	13.81	0.00	0	11,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Put	320.73090	0.32073	342.50960	0.34251	320.731	13.81	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Call	215.76080	0.21576	215.84360	0.21584	215.761	13.88	0.00	0	24,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Put	333.76080	0.33376	355.74360	0.35574	333.761	13.88	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Put	402.05190	0.40205	424.90430	0.42490	402.052	14.28	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Call	184.05190	0.18405	185.00430	0.18500	184.052	14.28	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	170.02050	0.17002	171.31880	0.17132	170.020	14.47	0.00	0	1,700.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	438.02050	0.43802	461.21880	0.46122	438.021	14.47	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Call	157.09860	0.15710	158.68600	0.15869	157.099	14.67	0.00	0	100.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Put	475.09860	0.47510	498.58600	0.49859	475.099	14.67	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Put	552.26650	0.55227	576.19790	0.57620	552.267	15.06	0.00	0	1,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	134.26650	0.13427	136.29790	0.13630	134.266	15.06	0.00	0	200.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Call	114.97140	0.11497	117.29150	0.11729	114.971	15.46	0.00	0	400.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Put	632.97140	0.63297	657.19150	0.65719	632.971	15.46	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Call	106.84000	0.10684	109.25050	0.10925	106.840	15.68	0.00	0	250.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Put	674.84000	0.67484	699.15050	0.69915	674.840	15.68	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Put	717.37410	0.71737	741.74980	0.74175	717.374	15.90	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Call	99.37410	0.09937	101.84980	0.10185	99.374	15.90	0.00	0	2,900.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Call	92.51770	0.09252	95.03830	0.09504	92.518	16.12	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	760.51770	0.76052	784.93830	0.78494	760.518	16.12	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	65.70990	0.06571	68.22050	0.06822	65.710	17.22	0.00	0	10,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	983.70990	0.98371	1,008.12050	1.00812	983.710	17.22	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	1,215.62260	1.21562	1,239.88010	1.23988	1,215.623	18.28	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	47.62260	0.04762	49.98010	0.04998	47.623	18.28	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	35.27600	0.03528	37.42310	0.03742	35.276	19.32	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	1,453.27600	1.45328	1,477.32310	1.47732	1,453.276	19.32	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	26.82260	0.02682	28.73510	0.02874	26.823	20.36	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	1,694.82260	1.69482	1,718.63510	1.71864	1,694.823	20.36	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	1,938.92090	1.93892	1,962.51130	1.96251	1,938.921	21.40	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	20.92090	0.02092	22.61130	0.02261	20.921	21.40	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	18.23620	0.01824	19.80460	0.01980	18.236	22.02	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	2,086.23620	2.08624	2,109.70460	2.10970	2,086.236	22.02	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Call	18.03420	0.01803	19.59880	0.01960	18.034	22.37	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Put	2,136.03420	2.13603	2,159.49880	2.15950	2,136.034	22.37	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	2,285.54910	2.28555	2,309.00620	2.30901	2,285.549	23.40	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	17.54910	0.01755	19.10620	0.01911	17.549	23.40	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	17.19710	0.01720	18.75110	0.01875	17.197	24.43	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	2,435.19710	2.43520	2,458.65110	2.45865	2,435.197	24.43	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	7.67290	0.00767	8.61140	0.00861	7.673	29.23	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	3,675.67290	3.67567	3,698.51140	3.69851	3,675.673	29.23	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	5.30680	0.00531	6.02730	0.00603	5.307	29.23	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	3,923.30680	3.92331	3,945.92730	3.94593	3,923.307	29.23	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry			10.58580	10.58580	10.56390	10.56390		13.52	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.09	Call	1,499.05180	1.49905	1,478.16420	1.47816	1,499.052	14.84	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.09	Put	3.25180	0.00325	4.26420	0.00426	3.252	14.84	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.10	Call	1,489.14980	1.48915	1,468.28800	1.46829	1,489.150	14.81	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.10	Put	3.34980	0.00335	4.38800	0.00439	3.350	14.81	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.11	Put	3.45070	0.00345	4.51540	0.00452	3.451	14.78	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.11	Call	1,479.25070	1.47925	1,458.41540	1.45842	1,479.251	14.78	0.00	0	0.00	

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			10.59920		10.59920		10.57700	10.57700		13.60	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,299.65560		2.29966	2,277.61080	2.27761	2,299.656		17.47	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.45560		0.00046	0.61080	0.00061	0.456		17.47	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	578.27880		0.57828	566.92240	0.56692	578.279		12.70	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	79.07880		0.07908	89.92240	0.08992	79.079		12.70	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.64960		10.64960	10.62530	10.62530			14.26	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,351.09140		2.35109	2,327.45110	2.32745	2,351.091		17.24	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	1.49140		0.00149	2.15110	0.00215	1.491		17.24	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	784.40070		0.78440	769.90980	0.76991	784.401		13.31	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	74.80070		0.07480	84.60980	0.08461	74.801		13.31	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.69940		10.69940	10.67350	10.67350			14.63	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	855.88450		0.85588	841.30710	0.84131	855.884		13.55	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	96.48450		0.09648	107.80710	0.10781	96.485		13.55	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	847.88790		0.84789	833.44220	0.83344	847.888		13.55	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	98.48790		0.09849	109.94220	0.10994	98.488		13.55	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	839.92130		0.83992	825.60760	0.82561	839.921		13.54	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	100.52130		0.10052	112.10760	0.11211	100.521		13.54	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			10.70100		10.70100	10.67500	10.67500			14.65	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,404.66150		2.40466	2,379.82890	2.37983	2,404.661		17.26	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	3.66150		0.00366	4.82890	0.00483	3.661		17.26	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	704.92690		0.70493	693.92670	0.69393	704.927		13.47	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	143.92690		0.14393	158.92670	0.15893	143.927		13.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.72830		10.72830	10.70150	10.70150			14.78	25,694,278.50	2,395	57,613.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,731.03140		2.73103	2,704.91770	2.70492	2,731.031		17.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	2.73140		0.00273	3.41770	0.00342	2.731		17.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,285.48730		2.28549	2,260.58510	2.26059	2,285.487		16.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	7.18730		0.00719	9.08510	0.00909	7.187		16.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,098.71840		2.09872	2,074.54820	2.07455	2,098.718		16.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	10.41840		0.01042	13.04820	0.01305	10.418		16.53	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,991.02810		1.99103	1,967.25730	1.96726	1,991.028		16.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	12.72810		0.01273	15.75730	0.01576	12.728		16.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,961.73750		1.96174	1,938.08380	1.93808	1,961.738		16.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	13.43750		0.01344	16.58380	0.01658	13.438		16.16	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,748.21090		1.74821	1,725.53380	1.72553	1,748.211		15.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	19.91090		0.01991	24.03380	0.02403	19.911		15.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,556.56740		1.55657	1,534.97270	1.53497	1,556.567		15.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	28.26740		0.02827	33.47270	0.03347	28.267		15.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,193.20990		1.19321	1,174.31770	1.17432	1,193.210		14.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	54.90990		0.05491	62.81770	0.06282	54.910		14.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,184.13400		1.18413	1,165.32070	1.16532	1,184.134		14.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	55.83400		0.05583	63.82070	0.06382	55.834		14.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,175.07130		1.17507	1,156.33860	1.15634	1,175.071		13.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	56.77130		0.05677	64.83860	0.06484	56.771		13.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,053.19910		1.05320	1,035.94120	1.03594	1,053.199		13.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	74.89910		0.07490	84.44120	0.08444	74.899		13.82	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,011.24710		1.01125	994.58410	0.99458	1,011.247		13.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	82.94710		0.08295	93.08410	0.09308	82.947		13.80	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	873.76190		0.87376	859.20370	0.85920	873.762		13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	115.46190		0.11546	127.70370	0.12770	115.462		13.71	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	842.66380		0.84266	828.61420	0.82861	842.664		13.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	124.36380		0.12436	137.11420	0.13711	124.364		13.69	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	752.48790		0.75249	739.96780	0.73997	752.488		13.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	154.18790		0.15419	168.46780	0.16847	154.188		13.63	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	400.26270		0.40026	396.54760	0.39655	400.263		15.08	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	471.96270		0.47196	495.04760	0.49505	471.963		15.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	333.39300		0.33339	331.48430	0.33148	333.393		15.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	605.09300		0.60509	629.98430	0.62998	605.093		15.67	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	199.10770	0.19911	200.36760	0.20037	199.108	17.50	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,070.80770	1.07081	1,098.86760	1.09887	1,070.808	17.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	157.37420	0.15737	159.36130	0.15936	157.374	18.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,329.07420	1.32907	1,357.86130	1.35786	1,329.074	18.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	145.94760	0.14595	148.09640	0.14810	145.948	18.72	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,417.64760	1.41765	1,446.59640	1.44660	1,417.648	18.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	126.22920	0.12623	128.60800	0.12861	126.229	19.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,597.92920	1.59793	1,627.10800	1.62711	1,597.929	19.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	122.72830	0.12273	125.14230	0.12514	122.728	19.45	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,634.42830	1.63443	1,663.64230	1.66364	1,634.428	19.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	102.97890	0.10298	105.54230	0.10554	102.979	20.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,874.67890	1.87468	1,904.04230	1.90404	1,874.679	20.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	82.36310	0.08236	85.05210	0.08505	82.363	21.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,254.06310	2.25406	2,283.55210	2.28355	2,254.063	21.57	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.73630	10.73630	10.70930	10.70930		14.79	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,970.62330	1.97062	1,946.92780	1.94693	1,970.623	16.15	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	14.32330	0.01432	17.62780	0.01763	14.323	16.15	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	763.19490	0.76319	750.58820	0.75059	763.195	13.63	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	156.89490	0.15689	171.28820	0.17129	156.895	13.63	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	128.96950	0.12897	131.39120	0.13139	128.970	19.41	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,632.66950	1.63267	1,662.09120	1.66209	1,632.670	19.41	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.84430	10.84430	10.81530	10.81530		15.48	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,017.70130	1.01770	1,001.13980	1.00114	1,017.701	14.19	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	163.40130	0.16340	175.83980	0.17584	163.401	14.19	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,010.28380	1.01028	993.85170	0.99385	1,010.284	14.19	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	165.98380	0.16598	178.55170	0.17855	165.984	14.19	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	168.59500	0.16860	181.29000	0.18129	168.595	14.20	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,002.89500	1.00290	986.59000	0.98659	1,002.895	14.20	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	787.56210	0.78756	775.51990	0.77552	787.562	14.41	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	273.26210	0.27326	290.21990	0.29022	273.262	14.41	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	240.81050	0.24081	240.78380	0.24078	240.810	18.75	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,466.51050	1.46651	1,495.48380	1.49548	1,466.510	18.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.88450	10.88450	10.85490	10.85490		15.65	0.00	0	6,940.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,993.34410	2.99334	2,964.72760	2.96473	2,993.344	18.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	8.84410	0.00884	9.82760	0.00983	8.844	18.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	17.51500	0.01752	19.23570	0.01924	17.515	16.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,502.01500	2.50202	2,474.13570	2.47414	2,502.015	16.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,038.93250	2.03893	2,012.40060	2.01240	2,038.933	15.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	34.43250	0.03443	37.50060	0.03750	34.433	15.66	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,019.99680	2.02000	1,993.55240	1.99355	2,019.997	15.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	35.49680	0.03550	38.65240	0.03865	35.497	15.63	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	41.27090	0.04127	44.89180	0.04489	41.271	15.46	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,925.77090	1.92577	1,899.79180	1.89979	1,925.771	15.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,648.39870	1.64840	1,624.14590	1.62415	1,648.399	14.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	63.89870	0.06390	69.24590	0.06925	63.899	14.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,381.27290	1.38127	1,359.29040	1.35929	1,381.273	14.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	96.77290	0.09677	104.39040	0.10439	96.773	14.42	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	151.44890	0.15145	162.26090	0.16226	151.449	14.22	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,135.94890	1.13595	1,117.16090	1.11716	1,135.949	14.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,061.53130	1.06153	1,044.03960	1.04404	1,061.531	14.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	177.03130	0.17703	189.13960	0.18914	177.031	14.25	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	928.02070	0.92802	913.09920	0.91310	928.021	14.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	233.52070	0.23352	248.19920	0.24820	233.521	14.33	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	240.08840	0.24009	255.04360	0.25504	240.088	14.34	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	914.58840	0.91459	899.94360	0.89994	914.588	14.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	901.27650	0.90128	886.90610	0.88691	901.276	14.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	246.77650	0.24678	262.00610	0.26201	246.777	14.34	0.00	0	23,934.00

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	10.29	Call	862.06590	0.86207	848.53030	0.84853	862.066	14.37	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	267.56590	0.26757	283.63030	0.28363	267.566	14.37	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	271.14440	0.27114	287.34510	0.28735	271.144	14.37	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	855.64440	0.85564	842.24510	0.84225	855.644	14.37	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	849.87090	0.84987	836.60190	0.83660	849.871	14.39	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	275.37090	0.27537	291.70190	0.29170	275.371	14.39	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Call	810.44470	0.81044	798.07260	0.79807	810.445	14.56	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Put	305.94470	0.30594	323.17260	0.32317	305.945	14.56	0.00	0	250.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Put	362.36530	0.36237	381.06850	0.38107	362.365	14.84	0.00	0	5,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Call	746.86530	0.74687	735.96850	0.73597	746.865	14.84	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	550.52630	0.55053	544.26720	0.54427	550.526	15.89	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	616.02630	0.61603	639.36720	0.63937	616.026	15.89	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Call	383.88040	0.38388	381.07660	0.38108	383.880	17.27	0.00	0	250.00
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Put	1,009.38040	1.00938	1,036.17660	1.03618	1,009.380	17.27	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,403.25710	1.40326	1,431.73470	1.43173	1,403.257	18.51	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	287.75710	0.28776	286.63470	0.28663	287.757	18.51	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	271.89610	0.27190	271.01650	0.27102	271.896	18.75	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,487.39610	1.48740	1,516.11650	1.51612	1,487.396	18.75	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Call	237.12210	0.23712	236.73910	0.23674	237.122	19.36	0.00	0	23,934.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Put	1,702.62210	1.70262	1,731.83910	1.73184	1,702.622	19.36	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Put	1,737.64090	1.73764	1,766.92490	1.76692	1,737.641	19.45	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Call	232.14090	0.23214	231.82490	0.23182	232.141	19.45	0.00	0	2,870.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Call	226.11760	0.22612	225.87950	0.22588	226.118	19.57	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Put	1,781.61760	1.78162	1,810.97950	1.81098	1,781.618	19.57	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	1,923.78130	1.92378	1,953.36360	1.95336	1,923.781	19.96	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	208.28130	0.20828	208.26360	0.20826	208.281	19.96	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	168.07580	0.16808	168.51970	0.16852	168.076	21.61	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,433.57580	2.43358	2,463.61970	2.46362	2,433.576	21.61	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry			10.96990	10.96990	10.93880	10.93880		16.14	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry	10.16	Call	1,062.99980	1.06300	1,045.14130	1.04514	1,063.000	14.68	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry	10.16	Put	253.09980	0.25310	266.34130	0.26634	253.100	14.68	0.00	0	3,882.00
\$ / R	On	04/11/2014	Any day expiry	11.91	Call	387.78760	0.38779	384.09280	0.38409	387.788	18.32	0.00	0	3,882.00
\$ / R	On	04/11/2014	Any day expiry	11.91	Put	1,327.88760	1.32789	1,355.29280	1.35529	1,327.888	18.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			11.03530	11.03530	11.00310	11.00310		16.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	3,055.81880	3.05582	3,025.33130	3.02533	3,055.819	17.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	20.51880	0.02052	22.23130	0.02223	20.519	17.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	2,619.30680	2.61931	2,589.64110	2.58964	2,619.307	16.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	34.00680	0.03401	36.54110	0.03654	34.007	16.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,571.22450	2.57122	2,541.66930	2.54167	2,571.225	16.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	35.92450	0.03592	38.56930	0.03857	35.924	16.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	2,523.24270	2.52324	2,493.79980	2.49380	2,523.243	16.55	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	37.94270	0.03794	40.69980	0.04070	37.943	16.55	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Call	2,100.53700	2.10054	2,072.57940	2.07258	2,100.537	15.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Put	65.23700	0.06524	69.47940	0.06948	65.237	15.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Call	1,657.87180	1.65787	1,632.70970	1.63271	1,657.872	15.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Put	122.57180	0.12257	129.60970	0.12961	122.572	15.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,573.23480	1.57323	1,548.74650	1.54875	1,573.235	15.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	137.93480	0.13793	145.64650	0.14565	137.935	15.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,257.32840	1.25733	1,236.10540	1.23611	1,257.328	14.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	222.02840	0.22203	233.00540	0.23301	222.028	14.78	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Call	1,009.31150	1.00931	992.14200	0.99214	1,009.311	15.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	354.01150	0.35401	369.04200	0.36904	354.012	15.10	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	941.79610	0.94180	925.88190	0.92588	941.796	15.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	406.49610	0.40650	422.78190	0.42278	406.496	15.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	719.95570	0.71996	708.53540	0.70854	719.956	16.40	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	684.65570	0.68466	705.43540	0.70544	684.656	16.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	554.10040	0.55410	546.20500	0.54620	554.100	17.46	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,018.80040	1.01880	1,043.10500	1.04311	1,018.800	17.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	434.73550	0.43474	429.34420	0.42934	434.736	18.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,399.43550	1.39944	1,426.24420	1.42624	1,399.435	18.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	432.72050	0.43272	427.37080	0.42737	432.721	18.57	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	1,407.42050	1.40742	1,434.27080	1.43427	1,407.420	18.57	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.21740	11.21740	11.18390	11.18390		17.05	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	925.86060	0.92586	913.19920	0.91320	925.861	16.60	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	698.46060	0.69846	719.29920	0.71930	698.461	16.60	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	921.82380	0.92182	909.23760	0.90924	921.824	16.62	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	704.42380	0.70442	725.33760	0.72534	704.424	16.62	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	710.40400	0.71040	731.39750	0.73140	710.404	16.64	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	917.80400	0.91780	905.29750	0.90530	917.804	16.64	0.00	0	0.00
\$ / R MAXI	On 10/01/2014	Any day expiry			10.48240	10.48240	10.45780	10.45780		11.72	0.00	0	0.00
\$ / R MAXI	On 10/01/2014	Any day expiry	10.30	Call	20,861.16080	0.20861	19,778.18890	0.19778	20,861.161	12.41	0.00	0	200.00
\$ / R MAXI	On 10/01/2014	Any day expiry	10.30	Put	2,621.16080	0.02621	3,998.18890	0.03998	2,621.161	12.41	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.58200	10.58200	10.56010	10.56010		13.30	31,746.00	3	398.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	39,462.33160	0.39462	38,889.77900	0.38890	39,462.332	12.98	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	14,262.33160	0.14262	15,879.77900	0.15880	14,262.332	12.98	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	30,359.29360	0.30359	30,087.50360	0.30088	30,359.294	13.21	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	21,159.29360	0.21159	23,077.50360	0.23078	21,159.294	13.21	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	29,845.14470	0.29845	29,590.28230	0.29590	29,845.145	13.22	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	21,645.14470	0.21645	23,580.28230	0.23580	21,645.145	13.22	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	29,337.17270	0.29337	29,098.99490	0.29099	29,337.173	13.24	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	22,137.17270	0.22137	24,088.99490	0.24089	22,137.173	13.24	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.72830	10.72830	10.70150	10.70150		14.78	0.00	0	207.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	44,327.09000	0.44327	43,836.80140	0.43837	44,327.090	14.76	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	40,497.09000	0.40497	42,686.80140	0.42687	40,497.090	14.76	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	43,895.23880	0.43895	43,415.96120	0.43416	43,895.239	14.78	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	41,065.23880	0.41065	43,265.96120	0.43266	41,065.239	14.78	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	43,491.33700	0.43491	43,023.43760	0.43023	43,491.337	14.81	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	41,661.33700	0.41661	43,873.43760	0.43873	41,661.337	14.81	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.88450	10.88450	10.85490	10.85490		15.65	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	67,885.57930	0.67886	66,957.93880	0.66958	67,885.579	15.16	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	43,435.57930	0.43436	45,467.93880	0.45468	43,435.579	15.16	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	67,424.56080	0.67425	66,507.71740	0.66508	67,424.561	15.18	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	43,974.56080	0.43975	46,017.71740	0.46018	43,974.561	15.18	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	66,966.38710	0.66966	66,060.99080	0.66061	66,966.387	15.21	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	44,516.38710	0.44516	46,570.99080	0.46571	44,516.387	15.21	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			17.44300	17.44300	17.44490	17.44490		12.74	9,070,360.00	520	31,571.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	4,593.36490	4.59336	4,594.90770	4.59491	4,593.365	21.33	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.36490	0.00036	0.00770	0.00001	0.365	21.33	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	4,443.51890	4.44352	4,444.92630	4.44493	4,443.519	21.19	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.51890	0.00052	0.02630	0.00003	0.519	21.19	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	3,198.01260	3.19801	3,200.12550	3.20013	3,198.013	19.11	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	5.01260	0.00501	5.22550	0.00523	5.013	19.11	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	3,158.20990	3.15821	3,160.32960	3.16033	3,158.210	18.97	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	5.20990	0.00521	5.42960	0.00543	5.210	18.97	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	3,148.26060	3.14826	3,150.38210	3.15038	3,148.261	18.94	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	5.26060	0.00526	5.48210	0.00548	5.261	18.94	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	3,138.31180	3.13831	3,140.43490	3.14043	3,138.312	18.90	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	5.31180	0.00531	5.53490	0.00553	5.312	18.90	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,949.39590	2.94940	2,951.55520	2.95156	2,949.396	18.24	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	6.39590	0.00640	6.65520	0.00666	6.396	18.24	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	2,059.36020	2.05936	2,061.79390	2.06179	2,059.360	15.10	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 17/03/2014	Foreign Exchange Future	15.40	Put	16.36020	0.01636	16.89390	0.01689	16.360	15.10	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	654.32650	0.65433	657.88650	0.65789	654.327	12.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	211.32650	0.21133	212.98650	0.21299	211.327	12.48	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	140.69410	0.14069	144.19200	0.14419	140.694	14.41	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,097.69410	1.09769	1,099.29200	1.09929	1,097.694	14.41	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.67160	17.67160	17.66590	17.66590		13.97	176,716.00	10	1,570.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,731.63060	1.73163	1,726.35570	1.72636	1,731.631	13.03	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	100.03060	0.10003	100.45570	0.10046	100.031	13.03	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,723.15180	1.72315	1,717.90880	1.71791	1,723.152	13.03	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	101.55180	0.10155	102.00880	0.10201	101.552	13.03	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,714.69050	1.71469	1,709.47980	1.70948	1,714.690	13.04	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	103.09050	0.10309	103.57980	0.10358	103.090	13.04	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,092.69760	1.09270	1,091.46990	1.09147	1,092.698	13.34	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	301.09760	0.30110	305.56990	0.30557	301.098	13.34	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.91370	17.91370	17.90300	17.90300		14.81	0.00	0	320.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,459.13440	1.45913	1,454.76830	1.45477	1,459.134	13.91	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	385.43440	0.38543	391.76830	0.39177	385.434	13.91	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,452.39580	1.45240	1,448.09920	1.44810	1,452.396	13.92	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	388.69580	0.38870	395.09920	0.39510	388.696	13.92	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,445.67560	1.44568	1,441.44370	1.44144	1,445.676	13.92	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	391.97560	0.39198	398.44370	0.39844	391.976	13.92	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.14420	18.14420	18.12890	18.12890		15.26	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,348.16530	1.34817	1,344.04900	1.34405	1,348.165	14.68	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	743.96530	0.74397	755.14900	0.75515	743.965	14.68	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,343.22500	1.34322	1,339.15570	1.33916	1,343.225	14.69	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	749.02500	0.74903	760.25570	0.76026	749.025	14.69	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,338.29530	1.33830	1,334.27300	1.33427	1,338.295	14.70	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	754.09530	0.75410	765.37300	0.76537	754.095	14.70	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10066	0.10066	0.10064	0.10064		14.40	0.00	0	164.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,077.51110	0.01078	1,076.76980	0.01077	1,077.511	14.37	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	11.61110	0.00012	12.36980	0.00012	11.611	14.37	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	298.94240	0.00299	303.54010	0.00304	298.942	14.40	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	233.04240	0.00233	239.14010	0.00239	233.042	14.40	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	62.29050	0.00062	65.84150	0.00066	62.291	17.95	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	996.39050	0.00996	1,001.44150	0.01001	996.391	17.95	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10211	0.10211	0.10205	0.10205		16.00	0.00	0	12,884.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,258.12350	0.01258	1,256.30550	0.01256	1,258.124	14.87	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	47.22350	0.00047	50.90550	0.00051	47.224	14.87	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	546.93680	0.00547	547.66280	0.00548	546.937	16.00	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	336.03680	0.00336	342.26280	0.00342	336.037	16.00	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	228.70470	0.00229	230.87590	0.00231	228.705	18.75	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	1,017.80470	0.01018	1,025.47590	0.01025	1,017.805	18.75	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.59440	14.59440	14.56630	14.56630		13.55	20,271,621.60	1,389	75,886.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,110.17020	2.11017	2,081.89270	2.08189	2,110.170	15.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	5.77020	0.00577	5.59270	0.00559	5.770	15.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,100.25330	2.10025	2,071.96770	2.07197	2,100.253	15.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	5.85330	0.00585	5.66770	0.00567	5.853	15.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,090.33810	2.09034	2,062.04390	2.06204	2,090.338	15.80	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	5.93810	0.00594	5.74390	0.00574	5.938	15.80	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,951.67400	1.95167	1,923.24130	1.92324	1,951.674	15.27	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	7.27400	0.00727	6.94130	0.00694	7.274	15.27	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,754.19290	1.75419	1,725.48040	1.72548	1,754.193	14.50	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	9.79290	0.00979	9.18040	0.00918	9.793	14.50	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	886.81250	0.88681	908.39020	0.90839	886.813	14.61	0.00	0	0.00



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	15.35	Call	131.21250		0.13121		124.69020	0.12469	131.213	14.61	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.79750		14.79750		14.76280	14.76280		13.84	0.00	0	19,438.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,156.42340		1.15642		1,132.21830	1.13222	1,156.423	13.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	148.92340		0.14892		159.41830	0.15942	148.923	13.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,148.51740		1.14852		1,124.37700	1.12438	1,148.517	13.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	151.01740		0.15102		161.57700	0.16158	151.017	13.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,140.63130		1.14063		1,116.55570	1.11656	1,140.631	13.01	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	153.13130		0.15313		163.75570	0.16376	153.131	13.01	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.01650		15.01650		14.97820	14.97820		14.67	0.00	0	750.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,070.24860		1.07025		1,048.09180	1.04809	1,070.249	13.78	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	393.74860		0.39375		409.89180	0.40989	393.749	13.78	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	398.04810		0.39805		414.27370	0.41427	398.048	13.79	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,064.54810		1.06455		1,042.47370	1.04247	1,064.548	13.79	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,058.87370		1.05887		1,036.88140	1.03688	1,058.874	13.80	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	402.37370		0.40237		418.68140	0.41868	402.374	13.80	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.22920		15.22920		15.18770	15.18770		15.30	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,786.24830		1.78625		1,755.72920	1.75573	1,786.248	14.05	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	247.04830		0.24705		258.02920	0.25803	247.048	14.05	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,778.41520		1.77842		1,748.33010	1.74833	1,778.415	14.05	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	249.21520		0.24922		260.63010	0.26063	249.215	14.05	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,770.97670		1.77098		1,740.94900	1.74095	1,770.977	14.05	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	251.77670		0.25178		263.24900	0.26325	251.777	14.05	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.48550		15.48550		15.44250	15.44250		15.99	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	766.37730		0.76638		787.11460	0.78711	766.377	15.25	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,311.87730		1.31188		1,289.61460	1.28961	1,311.877	15.25	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,307.22590		1.30723		1,284.95970	1.28496	1,307.226	15.26	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	771.72590		0.77173		792.45970	0.79246	771.726	15.26	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,302.59880		1.30260		1,280.31580	1.28032	1,302.599	15.27	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	777.09880		0.77710		797.81580	0.79782	777.099	15.27	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.35766		110.35766		110.35636	110.35636		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	632.34000		0.63234		633.64000	0.63364	632.340	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	642.34000		0.64234		643.64000	0.64364	642.340	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	652.34000		0.65234		653.64000	0.65364	652.340	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.70543		107.70543		107.70285	107.70285		0.00	0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	715.43000		0.71543		712.85000	0.71285	715.430	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	705.43000		0.70543		702.85000	0.70285	705.430	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	695.43000		0.69543		692.85000	0.69285	695.430	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			113.38454		113.38454		113.38179	113.38179		0.00	0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,394.54000		3.39454		3,391.79000	3.39179	3,394.540	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
2050	On 06/02/2014	Bond Future	110.00	Call	3,384.54000		3.38454		3,381.79000	3.38179	3,384.540	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	3,374.54000		3.37454		3,371.79000	3.37179	3,374.540	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000		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
AL37	On 06/02/2014	Index Future			414.04700		414.04700		415.25000	415.25000			0.00	0	0.00
AL37	On 08/05/2014	Index Future			419.49000		419.49000		420.70800	420.70800			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			488.19500		488.19500		490.36000	490.36000			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			494.61300		494.61300		496.80600	496.80600			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			438.61600		438.61600		440.66100	440.66100			0.00	0	802.00
ALBI	On 08/05/2014	Index Future			444.38300		444.38300		446.45300	446.45300			0.00	0	35.00
ALBI	On 07/08/2014	Index Future			450.41000		450.41000		452.51600	452.51600			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.36580		9.36580		9.36090	9.36090		11.79	468,290.00	50	9,204.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	152.11320		0.15211		153.60830	0.15361	152.113	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	276.31320		0.27631		282.70830	0.28271	276.313	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	148.52430		0.14852		150.04310	0.15004	148.524	12.08	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	282.72430		0.28272		289.14310	0.28914	282.724	12.08	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	145.00530		0.14501		146.54800	0.14655	145.005	12.10	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	289.20530		0.28921		295.64800	0.29565	289.205	12.10	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.44040		9.44040		9.43180	9.43180		11.98	0.00	0	1,495.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	151.27120		0.15127		150.99440	0.15099	151.271	12.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	600.87120		0.60087		609.19440	0.60919	600.871	12.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	148.85720		0.14886		148.60570	0.14861	148.857	12.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	608.45720		0.60846		616.80570	0.61681	608.457	12.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	146.47850		0.14648		146.25180	0.14625	146.479	12.70	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	616.07850		0.61608		624.45180	0.62445	616.078	12.70	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.51850		9.51850		9.50870	9.50870		12.14	0.00	0	2,500.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	379.56580		0.37957		376.74240	0.37674	379.566	12.19	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	401.06580		0.40107		408.04240	0.40804	401.066	12.19	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	406.77150		0.40677		413.79020	0.41379	406.772	12.20	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	375.27150		0.37527		372.49020	0.37249	375.272	12.20	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	371.01790		0.37102		368.28150	0.36828	371.018	12.22	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	412.51790		0.41252		419.58150	0.41958	412.518	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.59310		9.59310		9.58170	9.58170		12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	461.14350		0.46114		457.52570	0.45753	461.143	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	458.04350		0.45804		465.82570	0.46583	458.043	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	456.50880		0.45651		452.93930	0.45294	456.509	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	463.40880		0.46341		471.23930	0.47124	463.409	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	452.21070		0.45221		448.68280	0.44868	452.211	12.34	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	469.11070		0.46911		476.98280	0.47698	469.111	12.34	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.87630		9.87630		9.87940	9.87940		12.38	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	199.10910		0.19911		214.25890	0.21426	199.109	12.65	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	262.80910		0.26281		274.85890	0.27486	262.809	12.65	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	195.24090		0.19524		210.34000	0.21034	195.241	12.68	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	268.94090		0.26894		280.94000	0.28094	268.941	12.68	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	191.43710		0.19144		206.48400	0.20648	191.437	12.71	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	275.13710		0.27514		287.08400	0.28708	275.137	12.71	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.99140		9.99140		9.99020	9.99020		13.13	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	425.69660		0.42570		439.66540	0.43967	425.697	12.97	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	274.29660		0.27430		289.46540	0.28947	274.297	12.97	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	420.46910		0.42047		434.48640	0.43449	420.469	12.98	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	279.06910		0.27907		294.28640	0.29429	279.069	12.98	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	415.28890		0.41529		429.35030	0.42935	415.289	12.99	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	283.88890		0.28389		299.15030	0.29915	283.889	12.99	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			145.68060		145.68060		-133.01050	-133.01050			0.00	0	2,304.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFE	On 12/12/2014	Can-Do Future		715.61300	715.61300		703.18190	703.18190			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		781.72800	781.72800		768.41340	768.41340			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future		151.67720	151.67720		152.85820	152.85820			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		168.85310	168.85310		143.36610	143.36610			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		691.46170	691.46170		680.88480	680.88480			0.00	0	3,101.00
CHF / R	On 17/03/2014	Foreign Exchange Future		11.91260	11.91260		11.91290	11.91290		13.06	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	684.16510	0.68417	685.28430	0.68528	684.165	12.42	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	61.56510	0.06157	62.38430	0.06238	61.565	12.42	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	675.46750	0.67547	676.55240	0.67655	675.468	12.38	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	62.86750	0.06287	63.65240	0.06365	62.868	12.38	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	667.47210	0.66747	668.57570	0.66858	667.472	12.39	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	64.87210	0.06487	65.67570	0.06568	64.872	12.39	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future		12.08690	12.08690		12.08260	12.08260		14.46	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	731.95870	0.73196	732.21750	0.73222	731.959	13.85	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	235.05870	0.23506	239.61750	0.23962	235.059	13.85	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	725.79150	0.72579	726.07190	0.72607	725.791	13.86	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	238.89150	0.23889	243.47190	0.24347	238.892	13.86	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	719.65900	0.71966	719.96370	0.71996	719.659	13.88	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	242.75900	0.24276	247.36370	0.24736	242.759	13.88	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future		1.74140	1.74140		1.73620	1.73620		12.85	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	711.69840	0.07117	684.58710	0.06846	711.698	12.84	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	197.69840	0.01977	222.58710	0.02226	197.698	12.84	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	645.38720	0.06454	620.40350	0.06204	645.387	12.85	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	231.38720	0.02314	258.40350	0.02584	231.387	12.85	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	587.30810	0.05873	564.80670	0.05648	587.308	13.01	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	273.30810	0.02733	302.80670	0.03028	273.308	13.01	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.76220	1.76220		1.75580	1.75580		14.32	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,066.79780	0.10668	1,032.95540	0.10330	1,066.798	13.88	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	344.79780	0.03448	374.95540	0.03750	344.798	13.88	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,005.50920	0.10055	973.52880	0.09735	1,005.509	13.95	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	383.50920	0.03835	415.52880	0.04155	383.509	13.95	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	946.75980	0.09468	916.61770	0.09166	946.760	14.03	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	424.75980	0.04248	458.61770	0.04586	424.760	14.03	0.00	0	0.00
EL28	On 06/02/2014	Bond Future		114.15737	114.15737		114.15454	114.15454			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,167.37000	3.16737	3,164.54000	3.16454	3,167.370	0.00	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	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	3,157.37000	3.15737	3,154.54000	3.15454	3,157.370	0.00	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	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	3,147.37000	3.14737	3,144.54000	3.14454	3,147.370	0.00	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	0.00	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 06/02/2014	Bond Future		9.75801	83.51363		9.67816	84.10210			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	1,622.54000	1.62254	1,034.07000	1.03407	1,622.540		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	1,547.01000	1.54701	958.54000	0.95854	1,547.010		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	1,471.59000	1.47159	883.12000	0.88312	1,471.590		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.87933	80.82962	9.79684	81.42563			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	2,496.59000	2.49659	1,900.58000	1.90058	2,496.590		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	2,421.30000	2.42130	1,825.29000	1.82529	2,421.300		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	2,346.11000	2.34611	1,750.10000	1.75010	2,346.110		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			438.06600	438.06600	440.02400	440.02400			0.00	0	477.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000	340.00000	0.03400	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	19,240.00000	1.92400	0.00000	0.00000	19,240.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000	240.00000	0.02400	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	19,340.00000	1.93400	0.00000	0.00000	19,340.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000	140.00000	0.01400	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	19,440.00000	1.94400	0.00000	0.00000	19,440.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			449.84500	449.84500	451.86200	451.86200			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	101,450.00000	10.14500	81,280.00000	8.12800	101,450.000		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	101,550.00000	10.15500	81,380.00000	8.13800	101,550.000		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	101,650.00000	10.16500	81,480.00000	8.14800	101,650.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014	Index Future			201.93100	201.93100	201.89600	201.89600			0.00	0	1,331.00
IGOV	On 08/05/2014	Index Future			204.61100	204.61100	204.57500	204.57500			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			546.37100	546.37100	546.37900	546.37900			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	5.20000	94.80000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.28000	94.72000	5.23000	94.77000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.31000	94.69000	5.26000	94.74000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.38000	94.62000	5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.52000	94.48000	5.47000	94.53000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.61000	94.39000	5.56000	94.44000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.94000	94.06000	5.89000	94.11000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.29000	93.71000	6.24000	93.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.60000		93.40000		6.55000	93.45000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.90000		93.10000		6.85000	93.15000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.18000		92.82000		7.13000	92.87000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.46000		92.54000		7.41000	92.59000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.62550		8.62550		8.61820	8.61820		9.05	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	500.72670		0.50073		495.93730	0.49594	500.727	9.43	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	15.22670		0.01523		17.73730	0.01774	15.227	9.43	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	491.42370		0.49142		486.72370	0.48672	491.424	9.39	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	15.92370		0.01592		18.52370	0.01852	15.924	9.39	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	482.37290		0.48237		477.76460	0.47776	482.373	9.38	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	16.87290		0.01687		19.56460	0.01956	16.873	9.38	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.68420		8.68420		8.67400	8.67400		11.32	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	400.19990		0.40020		399.08210	0.39908	400.200	11.33	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	155.99990		0.15600		165.08210	0.16508	156.000	11.33	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	393.90110		0.39390		392.87050	0.39287	393.901	11.33	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	159.70110		0.15970		168.87050	0.16887	159.701	11.33	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	387.66330		0.38766		386.71890	0.38672	387.663	11.33	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	163.46330		0.16346		172.71890	0.17272	163.463	11.33	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.37920		1.37920		1.37940	1.37940			0.00	0	650.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37930		1.37930		1.37950	1.37950			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			10.03900		10.03900	0.09957	10.04770	10.04770		14.17	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	2,608.14850		0.26081	0.09957	2,705.53240	0.27055	2,608.149	14.21	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	2,618.14850		0.26181	0.09957	2,628.53240	0.26285	2,618.149	14.21	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	2,552.54870		0.25525	0.09957	2,649.47770	0.26495	2,552.549	14.17	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	2,662.54870		0.26625	0.09957	2,672.47770	0.26725	2,662.549	14.17	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	2,502.66660		0.25027	0.09957	2,599.30380	0.25993	2,502.667	14.16	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	2,712.66660		0.27127	0.09957	2,722.30380	0.27223	2,712.667	14.16	0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.94015		102.29374		7.85983	102.80297			0.00	0	11,257.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	635.47000		0.63547		126.24000	0.12624	635.470		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	571.79000		0.57179		62.56000	0.06256	571.790		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		1.08000	0.00108	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	508.15000		0.50815		0.00000	0.00000	508.150		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.04221		99.72222		7.95865	100.23791			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	2,832.43000		2.83243		2,316.74000	2.31674	2,832.430		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	2,768.68000		2.76868		2,252.99000	2.25299	2,768.680		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	2,704.98000		2.70498		2,189.29000	2.18929	2,704.980		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.21542		116.39982		6.13618	116.52684		2.21	0.00	0	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	51.89000		0.05189		78.33000	0.07833	51.890	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	978.82000		0.97882		878.24000	0.87824	978.820	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	54.06000		0.05406		81.25000	0.08125	54.060	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	964.79000		0.96479		864.96000	0.86496	964.790	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	56.30000		0.05630		84.25000	0.08425	56.300	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	950.84000		0.95084		851.77000	0.85177	950.840	2.16	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.39787		111.12262		6.30268	111.25100		2.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	78.23000		0.07823		98.03000	0.09803	78.230	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,723.17000		1.72317		1,614.59000	1.61459	1,723.170	2.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.20	Call	79.82000		0.07982		99.93000	0.09993	79.820	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,711.00000		1.71100	1,602.73000	1.60273		1,711.000	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	81.45000		0.08145	101.86000	0.10186		81.450	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,698.87000		1.69887	1,590.90000	1.59090		1,698.870	2.07	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.61351		112.63027	6.49311	112.76218			1.84	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	719.61000		0.71961	796.88000	0.79688		719.610	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	581.28000		0.58128	526.64000	0.52664		581.280	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	725.77000		0.72577	803.39000	0.80339		725.770	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	576.52000		0.57652	522.23000	0.52223		576.520	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	731.61000		0.73161	809.57000	0.80957		731.610	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	571.44000		0.57144	517.49000	0.51749		571.440	1.86	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.92414		107.39440	6.76745	107.52658			1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	370.91000		0.37091	422.21000	0.42221		370.910	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	992.50000		0.99250	911.62000	0.91162		992.500	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	373.85000		0.37385	425.43000	0.42543		373.850	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	986.93000		0.98693	906.33000	0.90633		986.930	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	376.81000		0.37681	428.66000	0.42866		376.810	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	981.39000		0.98139	901.06000	0.90106		981.390	1.60	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.29221		118.73597	8.21201	119.44019			13.74	0.00	0	61,496.00
R186	On 06/02/2014	Bond Future	7.74	Call	494.58000		0.49458	694.11000	0.69411		494.580	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,465.38000		5.46538	4,960.69000	4.96069		5,465.380	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	510.78000		0.51078	714.54000	0.71454		510.780	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,388.98000		5.38898	4,888.52000	4.88852		5,388.980	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	527.37000		0.52737	735.41000	0.73541		527.370	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,313.06000		5.31306	4,816.88000	4.81688		5,313.060	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,613.80000		4.61380	5,231.17000	5.23117		4,613.800	14.02	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	704.76000		0.70476	617.91000	0.61791		704.760	14.02	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.39414		120.29711	8.31102	121.01022			14.24	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	651.70000		0.65170	780.66000	0.78066		651.700	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,578.10000		12.57810	11,993.95000	11.99395		12,578.100	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	663.28000		0.66328	793.94000	0.79394		663.280	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,491.94000		12.49194	11,909.49000	11.90949		12,491.940	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	675.03000		0.67503	807.40000	0.80740		675.030	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,406.06000		12.40606	11,825.32000	11.82532		12,406.060	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,294.33000		1.29433	1,504.62000	1.50462		1,294.330	13.97	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,295.91000		9.29591	8,793.09000	8.79309		9,295.910	13.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,492.18000		3.49218	3,883.51000	3.88351		3,492.180	14.24	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,732.68000		4.73268	4,410.90000	4.41090		4,732.680	14.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,548.75000		4.54875	4,998.82000	4.99882		4,548.750	14.37	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,649.32000		3.64932	3,386.28000	3.38628		3,649.320	14.37	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	7,077.79000		7.07779	7,628.03000	7.62803		7,077.790	14.64	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,059.36000		2.05936	1,896.49000	1.89649		2,059.360	14.64	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	8,507.49000		8.50749	9,097.06000	9.09706		8,507.490	14.77	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,506.94000		1.50694	1,383.40000	1.38340		1,506.940	14.77	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.49398		116.63833	8.40755	117.36305			13.60	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,827.43000		5.82743	5,481.87000	5.48187		5,827.430	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,106.83000		4.10683	4,485.99000	4.48599		4,106.830	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,144.49000		4.14449	4,525.66000	4.52566		4,144.490	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,779.91000		5.77991	5,436.36000	5.43636		5,779.910	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,182.35000		4.18235	4,565.53000	4.56553		4,182.350	13.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.31	Put	5,732.67000		5.73267	5,391.13000	5.39113		5,732.670	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,850.22000		6.85022	7,347.40000	7.34740		6,850.220	13.82	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,368.90000		3.36890	3,141.36000	3.14136		3,368.900	13.82	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.59266		118.26682	8.50320	118.99993			12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,974.87000		3.97487	4,315.58000	4.31558		3,974.870	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,752.35000		7.75235	7,359.95000	7.35995		7,752.350	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,008.46000		4.00846	4,350.93000	4.35093		4,008.460	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,700.63000		7.70063	7,309.99000	7.30999		7,700.630	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,042.21000		4.04221	4,386.44000	4.38644		4,042.210	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,649.16000		7.64916	7,260.28000	7.26028		7,649.160	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,251.91000		8.25191	8,760.17000	8.76017		8,251.910	13.29	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,673.83000		3.67383	3,448.98000	3.44898		3,673.830	13.29	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 06/02/2014	Bond Future			277.12926		277.12926	277.12728	277.12728				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	2,860.74000		2.86074	2,862.72000	2.86272		2,860.740		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	2,870.74000		2.87074	2,872.72000	2.87272		2,870.740		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	2,880.74000		2.88074	2,882.72000	2.88272		2,880.740		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.96250		104.37945	4.87655	104.45273			1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	305.71000		0.30571	365.42000	0.36542		305.710	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	69.70000		0.06970	56.13000	0.05613		69.700	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	311.96000		0.31196	372.08000	0.37208		311.960	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	67.46000		0.06746	54.30000	0.05430		67.460	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	318.16000		0.31816	378.69000	0.37869		318.160	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	65.17000		0.06517	52.42000	0.05242		65.170	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.82151		105.75180	4.69953	105.82573			0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	214.44000		0.21444	253.63000	0.25363		214.440	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	263.83000		0.26383	229.09000	0.22909		263.830	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	217.28000		0.21728	256.77000	0.25677		217.280	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	260.61000		0.26061	226.17000	0.22617		260.610	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	220.14000		0.22014	259.92000	0.25992		220.140	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	257.41000		0.25741	223.26000	0.22326		257.410	0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.33076		102.77751	4.12000	102.85412			0.64	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	430.09000		0.43009	489.79000	0.48979		430.090	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	82.84000		0.08284	65.93000	0.06593		82.840	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	432.77000		0.43277	492.63000	0.49263		432.770	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	81.91000		0.08191	65.16000	0.06516		81.910	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	435.45000		0.43545	495.46000	0.49546		435.450	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	80.99000		0.08099	64.39000	0.06439		80.990	0.67	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 06/02/2014	Bond Future			214.10386		214.10386	214.10004	214.10004				0.00	0	44,679.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 06/02/2014	Bond Future	208.99	Call	5,113.86000		5.11386	5,110.04000	5.11004		5,113.860		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	5,103.86000		5.10386	5,100.04000	5.10004		5,103.860		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	5,093.86000		5.09386	5,090.04000	5.09004		5,093.860		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.98474		107.34092	6.90847	107.58557			4.63	0.00	0	10,389.00
R203	On 06/02/2014	Bond Future	5.95	Call	9.28000		0.00928	17.97000	0.01797		9.280		4.50	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,389.59000		3.38959	3,153.63000	3.15363		3,389.590		4.50	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	26.56000		0.02656	46.09000	0.04609		26.560		4.52	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,776.17000		2.77617	2,551.05000	2.55105		2,776.170		4.52	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	27.97000		0.02797	48.27000	0.04827		27.970		4.52	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,744.51000		2.74451	2,520.16000	2.52016		2,744.510		4.52	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	29.44000		0.02944	50.54000	0.05054		29.440		4.52	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,712.92000		2.71292	2,489.37000	2.48937		2,712.920		4.52	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	431.86000		0.43186	558.65000	0.55865		431.860		4.60	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	896.75000		0.89675	778.89000	0.77889		896.750		4.60	0	0.00
R203	On 08/05/2014	Bond Future			7.12731		104.59202	7.04456	104.83957				4.72	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	94.46000		0.09446	119.83000	0.11983		94.460		4.60	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,342.95000		4.34295	4,120.77000	4.12077		4,342.950		4.60	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	96.70000		0.09670	122.55000	0.12255		96.700		4.60	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,313.81000		4.31381	4,092.11000	4.09211		4,313.810		4.60	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	99.00000		0.09900	125.31000	0.12531		99.000		4.60	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,284.73000		4.28473	4,063.49000	4.06349		4,284.730		4.60	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	789.79000		0.78979	903.59000	0.90359		789.790		4.70	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,652.42000		1.65242	1,518.67000	1.51867		1,652.420		4.70	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,632.76000		1.63276	1,801.31000	1.80131		1,632.760		4.79	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	822.16000		0.82216	743.16000	0.74316		822.160		4.79	0	0.00
R203	On 07/08/2014	Bond Future			7.27425		106.01086	7.18324	106.26348				4.37	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	898.72000		0.89872	1,005.80000	1.00580		898.720		4.31	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,111.03000		2.11103	1,965.49000	1.96549		2,111.030		4.31	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,414.42000		1.41442	1,304.30000	1.30430		1,414.420		4.38	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,458.06000		1.45806	1,600.56000	1.60056		1,458.060		4.38	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,400.89000		1.40089	1,291.53000	1.29153		1,400.890		4.38	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,472.23000		1.47223	1,615.49000	1.61549		1,472.230		4.38	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,486.47000		1.48647	1,630.50000	1.63050		1,486.470		4.38	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,387.45000		1.38745	1,278.86000	1.27886		1,387.450		4.38	0	0.00
R203	On 06/11/2014	Bond Future			7.43773		103.33001	7.33820	103.58466				4.23	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	937.89000		0.93789	1,039.08000	1.03908		937.890		4.15	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,479.14000		2.47914	2,325.68000	2.32568		2,479.140		4.15	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	947.19000		0.94719	1,049.02000	1.04902		947.190		4.15	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,462.42000		2.46242	2,309.60000	2.30960		2,462.420		4.15	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	956.55000		0.95655	1,059.04000	1.05904		956.550		4.15	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,445.76000		2.44576	2,293.60000	2.29360		2,445.760		4.15	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			9.18255		93.76504	9.10250	94.49055				0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,664.03000		1.66403	2,389.54000	2.38954		1,664.030		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	1,751.46000		1.75146	2,476.97000	2.47697		1,751.460		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 06/02/2014	Bond Future	9.38	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	1,838.75000		1.83875	2,564.26000	2.56426	1,838.750			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			9.28437		94.99788	9.20181	95.73255				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	752.18000		0.75218	1,486.85000	1.48685	752.180			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	839.38000		0.83938	1,574.05000	1.57405	839.380			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	926.44000		0.92644	1,661.11000	1.66111	926.440			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			9.38657		92.02888	9.30114	92.77506				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	3,088.57000		3.08857	2,342.39000	2.34239	3,088.570			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,997.13000		2.99713	2,250.95000	2.25095	2,997.130			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	2,905.83000		2.90583	2,159.65000	2.15965	2,905.830			0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.23083		104.23226	7.15503	104.54463			6.67	0.00	0	29,549.00
R204	On 06/02/2014	Bond Future	6.39	Call	53.02000		0.05302	86.22000	0.08622	53.020		6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,583.74000		3.58374	3,304.57000	3.30457	3,583.740		6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	55.49000		0.05549	89.83000	0.08983	55.490		6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,543.36000		3.54336	3,265.33000	3.26533	3,543.360		6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	58.07000		0.05807	93.57000	0.09357	58.070		6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,503.11000		3.50311	3,226.24000	3.22624	3,503.110		6.50	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.35766		105.60263	7.27690	105.91883			6.47	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	178.39000		0.17839	220.28000	0.22028	178.390		6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,489.63000		5.48963	5,215.32000	5.21532	5,489.630		6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	182.22000		0.18222	224.79000	0.22479	182.220		6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,451.91000		5.45191	5,178.28000	5.17828	5,451.910		6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	186.11000		0.18611	229.38000	0.22938	186.110		6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,414.26000		5.41426	5,141.33000	5.14133	5,414.260		6.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.48578		103.00420	7.39899	103.32637			6.53	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,166.92000		2.16692	2,023.02000	2.02302	2,166.920		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,997.14000		1.99714	2,175.41000	2.17541	1,997.140		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,015.53000		2.01553	2,194.71000	2.19471	2,015.530		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,148.20000		2.14820	2,005.21000	2.00521	2,148.200		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,034.02000		2.03402	2,214.11000	2.21411	2,034.020		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,129.59000		2.12959	1,987.51000	1.98751	2,129.590		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,679.21000		2.67921	2,887.39000	2.88739	2,679.210		6.60	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,596.28000		1.59628	1,482.29000	1.48229	1,596.280		6.60	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.61716		104.44223	7.52449	104.76742			6.39	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,494.05000		1.49405	1,628.69000	1.62869	1,494.050		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,719.92000		3.71992	3,529.37000	3.52937	3,719.920		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,507.31000		1.50731	1,642.71000	1.64271	1,507.310		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,697.23000		3.69723	3,507.44000	3.50744	3,697.230		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,520.66000		1.52066	1,656.80000	1.65680	1,520.660		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,674.63000		3.67463	3,485.58000	3.48558	3,674.630		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,184.63000		3.18463	3,392.65000	3.39265	3,184.630		6.50	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,889.11000		1.88911	1,771.94000	1.77194	1,889.110		6.50	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			7.53490		99.19057		7.45425	99.56822		8.56	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	67.90000		0.06790		109.62000	0.10962	67.900	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,359.06000		4.35906		4,023.13000	4.02313	4,359.060	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	70.81000		0.07081		113.83000	0.11383	70.810	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,312.77000		4.31277		3,978.14000	3.97814	4,312.770	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	73.82000		0.07382		118.17000	0.11817	73.820	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,266.62000		4.26662		3,933.32000	3.93332	4,266.620	8.36	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.65880		100.49467		7.57372	100.87703		8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	189.26000		0.18926		235.01000	0.23501	189.260	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,052.72000		7.05272		6,716.11000	6.71611	7,052.720	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	193.18000		0.19318		239.66000	0.23966	193.180	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,007.98000		7.00798		6,672.10000	6.67210	7,007.980	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	197.17000		0.19717		244.38000	0.24438	197.170	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,963.33000		6.96333		6,628.18000	6.62818	6,963.330	8.04	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.78366		98.21773		7.69329	98.60688		8.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,304.50000		2.30450		2,515.88000	2.51588	2,304.500	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,707.85000		2.70785		2,530.08000	2.53008	2,707.850	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,685.28000		2.68528		2,508.59000	2.50859	2,685.280	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,325.09000		2.32509		2,537.55000	2.53755	2,325.090	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,345.80000		2.34580		2,559.32000	2.55932	2,345.800	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,662.85000		2.66285		2,487.22000	2.48722	2,662.850	8.21	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.90505		99.58905		7.80971	99.98220		8.17	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,965.41000		1.96541		2,137.14000	2.13714	1,965.410	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,323.96000		4.32396		4,102.54000	4.10254	4,323.960	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,981.52000		1.98152		2,154.13000	2.15413	1,981.520	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,297.73000		4.29773		4,077.19000	4.07719	4,297.730	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,997.71000		1.99771		2,171.20000	2.17120	1,997.710	8.09	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,271.60000		4.27160		4,051.94000	4.05194	4,271.600	8.09	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.70139		97.32558		7.62091	97.74829		9.39	0.00	0	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	45.21000		0.04521		77.65000	0.07765	45.210	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,249.52000		5.24952		4,859.25000	4.85925	5,249.520	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	47.33000		0.04733		80.91000	0.08091	47.330	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,195.73000		5.19573		4,806.60000	4.80660	5,195.730	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	49.62000		0.04962		84.42000	0.08442	49.620	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,142.15000		5.14215		4,754.24000	4.75424	5,142.150	9.12	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.81203		95.20922		7.72778	95.63724		9.57	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	169.31000		0.16931		212.99000	0.21299	169.310	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,281.74000		8.28174		7,897.40000	7.89740	8,281.740	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	173.05000		0.17305		217.48000	0.21748	173.050	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,229.47000		8.22947		7,845.88000	7.84588	8,229.470	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	176.86000		0.17686		222.06000	0.22206	176.860	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,177.29000		8.17729		7,794.47000	7.79447	8,177.290	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.92188		96.50084		7.83324	96.93616		9.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,039.01000		3.03901		2,834.79000	2.83479	3,039.010	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,390.45000		2.39045		2,621.55000	2.62155	2,390.450	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,413.53000		2.41353		2,645.91000	2.64591	2,413.530	9.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future	7.80	Put	3,012.72000		3.01272	2,809.78000	2.80978		3,012.720	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,436.74000		2.43674	2,670.38000	2.67038		2,436.740	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,986.60000		2.98660	2,784.92000	2.78492		2,986.600	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,670.37000		3.67037	3,960.56000	3.96056		3,670.370	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,936.48000		1.93648	1,791.35000	1.79135		1,936.480	9.17	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.03383		94.45131	7.94102	94.89137			9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,900.85000		1.90085	2,084.09000	2.08409		1,900.850	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,760.62000		4.76062	4,503.80000	4.50380		4,760.620	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,918.69000		1.91869	2,103.01000	2.10301		1,918.690	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,729.43000		4.72943	4,473.69000	4.47369		4,729.430	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,936.64000		1.93664	2,122.05000	2.12205		1,936.640	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,698.37000		4.69837	4,443.72000	4.44372		4,698.370	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,353.19000		4.35319	4,646.98000	4.64698		4,353.190	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,180.52000		2.18052	2,034.25000	2.03425		2,180.520	9.16	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
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			9.08985		75.41366	9.00980	76.01247			19.71	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	510.37000		0.51037	697.98000	0.69798		510.370	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,782.67000		4.78267	4,371.47000	4.37147		4,782.670	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	525.64000		0.52564	716.83000	0.71683		525.640	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,716.81000		4.71681	4,309.19000	4.30919		4,716.810	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	541.25000		0.54125	736.03000	0.73603		541.250	19.49	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,651.43000		4.65143	4,247.40000	4.24740		4,651.430	19.49	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.18291		73.26076	9.10049	73.86725			20.22	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	530.32000		0.53032	636.53000	0.63653		530.320	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,481.62000		11.48162	10,981.34000	10.98134		11,481.620	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	540.05000		0.54005	647.70000	0.64770		540.050	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,400.69000		11.40069	10,901.85000	10.90185		11,400.690	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	549.91000		0.54991	659.02000	0.65902		549.910	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,320.03000		11.32003	10,822.65000	10.82265		11,320.030	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,537.00000		1.53700	1,761.51000	1.76151		1,537.000	19.86	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,810.47000		6.81047	6,428.49000	6.42849		6,810.470	19.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,885.69000		2.88569	3,215.30000	3.21530		2,885.690	20.10	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,242.43000		4.24243	3,965.55000	3.96555		4,242.430	20.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,729.15000		4.72915	5,154.47000	5.15447		4,729.150	20.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,467.84000		2.46784	2,286.67000	2.28667		2,467.840	20.37	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,277.63000		5.27763	5,724.46000	5.72446		5,277.630	20.45	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,121.21000		2.12121	1,961.55000	1.96155		2,121.210	20.45	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,804.33000		5.80433	6,269.54000	6.26954		5,804.330	20.52	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,837.59000		1.83759	1,696.31000	1.69631		1,837.590	20.52	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,256.56000		6.25656	6,735.96000	6.73596		6,256.560	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,625.98000		1.62598	1,498.89000	1.49889		1,625.980	20.58	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.27398		74.25468	9.18894	74.87058			19.86	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,783.74000		3.78374	4,111.71000	4.11171		3,783.740	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,498.33000		5.49833	5,210.40000	5.21040		5,498.330	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,815.62000		3.81562	4,145.18000	4.14518		3,815.620	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,455.63000		5.45563	5,169.29000	5.16929		5,455.630	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,847.63000		3.84763	4,178.79000	4.17879		3,847.630	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,413.18000		5.41318	5,128.44000	5.12844		5,413.180	19.76	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.36478		72.14634	9.27734	72.76972			19.98	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
R209	On 06/11/2014	Bond Future	8.99	Call	4,108.22000		4.10822		4,423.63000	4.42363	4,108.220	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,840.84000		6.84084		6,532.87000	6.53287	6,840.840	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,138.43000		4.13843		4,455.23000	4.45523	4,138.430	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,796.05000		6.79605		6,489.47000	6.48947	6,796.050	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,168.76000		4.16876		4,486.94000	4.48694	4,168.760	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,751.49000		6.75149		6,446.29000	6.44629	6,751.490	19.86	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.49637		161.49637		161.49370	161.49370			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	6.37000		0.00637		3.70000	0.00370	6.370		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	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	3.63000		0.00363		6.30000	0.00630	3.630		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	13.63000		0.01363		16.30000	0.01630	13.630		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			129.07381		129.07381		129.07805	129.07805			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	83.81000		0.08381		88.05000	0.08805	83.810		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	73.81000		0.07381		78.05000	0.07805	73.810		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	63.81000		0.06381		68.05000	0.06805	63.810		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			131.27391		131.27391		131.27344	131.27344			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	1,716.09000		1.71609		1,716.56000	1.71656	1,716.090		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	1,726.09000		1.72609		1,726.56000	1.72656	1,726.090		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	1,736.09000		1.73609		1,736.56000	1.73656	1,736.090		0.00	0	0.00
R212	On 31/01/2022	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.89795		86.67046		8.81791	87.28418		17.68	0.00	0	21,284.00
R213	On 06/02/2014	Bond Future	8.29	Call	448.94000		0.44894		622.23000	0.62223	448.940	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,279.23000		5.27923		4,838.80000	4.83880	5,279.230	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	462.78000		0.46278		639.53000	0.63953	462.780	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,210.39000		5.21039		4,773.42000	4.77342	5,210.390	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	476.86000		0.47686		657.10000	0.65710	476.860	17.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,141.90000		5.14190		4,708.42000	4.70842	5,141.900	17.48	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.99449		84.27250		8.91200	84.89405		18.35	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	576.82000		0.57682		688.95000	0.68895	576.820	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,696.49000		11.69649		11,187.07000	11.18707	11,696.490	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	586.93000		0.58693		700.51000	0.70051	586.930	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,616.90000		11.61690		11,108.93000	11.10893	11,616.900	17.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.66	Call	597.18000		0.59718		712.23000	0.71223	597.180	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,537.57000		11.53757	11,031.07000	11.03107	11,537.570	11,537.570	17.92	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.09037		85.41568		9.00510	86.04699		17.90	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,886.36000		3.88636	4,218.96000	4.21896	3,886.360		17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,760.11000		5.76011	5,461.40000	5.46140	5,760.110		17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,716.46000		5.71646	5,419.35000	5.41935	5,716.460		17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,918.72000		3.91872	4,252.92000	4.25292	3,918.720		17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,951.23000		3.95123	4,287.04000	4.28704	3,951.230		17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,673.05000		5.67305	5,377.55000	5.37755	5,673.050		17.84	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.18749		83.06982		9.09968	83.70874		17.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,301.71000		4.30171	4,626.65000	4.62665	4,301.710		17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,872.88000		6.87288	6,558.90000	6.55890	6,872.880		17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,332.81000		4.33281	4,659.16000	4.65916	4,332.810		17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,828.37000		6.82837	6,515.80000	6.51580	6,828.370		17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,364.04000		4.36404	4,691.79000	4.69179	4,364.040		17.71	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,784.08000		6.78408	6,472.91000	6.47291	6,784.080		17.71	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.19049		76.24020		9.11042	76.85990		21.16	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,393.15000		1.39315	1,732.07000	1.73207	1,393.150		21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,961.52000		2.96152	2,680.74000	2.68074	2,961.520		21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,423.22000		1.42322	1,765.99000	1.76599	1,423.220		21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,912.03000		2.91203	2,635.10000	2.63510	2,912.030		21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,453.70000		1.45370	1,800.30000	1.80030	1,453.700		21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,863.10000		2.86310	2,590.00000	2.59000	2,863.100		21.04	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.28124		73.95786		9.19881	74.58545		21.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,822.10000		2.82210	3,145.69000	3.14569	2,822.100		21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,080.70000		5.08070	4,776.70000	4.77670	5,080.700		21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,853.51000		2.85351	3,179.18000	3.17918	2,853.510		21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,032.63000		5.03263	4,730.71000	4.73071	5,032.630		21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,885.11000		2.88511	3,212.85000	3.21285	2,885.110		21.63	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,984.88000		4.98488	4,685.03000	4.68503	4,984.880		21.63	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.24653		98.83312		9.16644	99.62744			0.00	0	12,135.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,563.61000		1.56361	769.29000	0.76929	1,563.610			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	1,462.34000		1.46234	668.02000	0.66802	1,462.340			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,361.26000		1.36126	566.94000	0.56694	1,361.260			0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.33966		95.71069		9.25708	96.51521			0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	2,979.22000		2.97922	2,174.70000	2.17470	2,979.220			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	2,877.09000		2.87709	2,072.57000	2.07257	2,877.090			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	2,775.15000		2.77515	1,970.63000	1.97063	2,775.150			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,912.92000		20,912.92000		20,873.78000	20,873.78000			0.00	0	0.00

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>Total for Derivatives :</b>											<b>826,080,816.50</b>	<b>77,558</b>	<b>2 127 478.00</b>
<b><u>i-Bonds</u></b>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.04338			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.62000	105.42917		6.62000	105.41020			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.18073			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.29500	106.67558		8.29500	106.65163			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.72477			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.83480			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.16000	97.62428		9.16000	97.60012			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.92000	103.54373		6.92000	103.52427			0.00	0	470,000,000.00
AB07	On 07/03/2014	Spot Bond		5.42000	107.79160		5.42000	103.41717			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.16948			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.45000	106.92741		8.45000	106.90296			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.84000	136.33813		0.84000	136.32658			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.35000	128.14904		2.35000	261.57854			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.72396			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.42251			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.80368			0.00	2,700,000,000	2,700,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.29413			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.30715			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.31571			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.10735			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.38000	108.10511		7.38000	108.08348			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.09381			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.67000	104.49698		6.67000	104.47803			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.68540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.95194			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.77784			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.86870			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.85656			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.03239			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.21778			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.04683			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.06543			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.70148			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	102.18606			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000		136.27591		5.29000	131.20190			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.05000		126.58609		3.05000	126.56771			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.79000		117.75668		2.79000	117.74047			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.44000		101.55211		4.44000	101.53376			0.00	0	240,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.91000		103.82476		5.91000	103.80193			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.85000		117.36141		10.85000	117.32773			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.50938			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.04721			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.07590			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.07992			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.09000		110.62537		4.09000	110.60625			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		39.02484		100.00000	38.92820			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000		164.43030		2.09000	164.41078			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		154.79928		2.76000	154.77809			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.12000		166.23270		2.12000	166.21284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	2.04500	170.89400		2.04500	170.87391			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.84625	73.52635		7.84625	73.51114			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.84625	73.52635		7.84625	73.51114			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.19204			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	91.52000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.43000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.93000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	87.01000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	86.55000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.92973			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.40529			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.14000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.21000	102.65037		6.21000	102.63312			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	87.02000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.48000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.48000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.10395			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.91000	114.45415		6.91000	114.43268			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.48956			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	81.75000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	84.80000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.79000	93.36411		2.79000	101.07648			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.75000	98.91889		2.75000	147.12329			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	2.64500	112.65988		2.64500	194.72138			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	83.34000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.40000	92.67469		9.40000	92.65118			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	103.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	106.91258			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	88.95000			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	9.63000	106.73217		9.63000	106.70460			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	9.57500	107.15401		9.57500	107.12649			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.75000	91.18300		8.75000	91.16155			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.34000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	104.10000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.67000	106.42687		9.67000	106.39927			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	90.60000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.42892			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.15000	108.97612		8.15000	108.95207			0.00	0	70,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond		6.57000	103.59230		6.57000	103.57380			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.74000	98.12277		8.74000	98.09971			0.00	0	60,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.83000	95.37040		9.83000	95.34512			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.27000	106.97774		7.27000	106.95664			0.00	0	600,000,000.00
ABS11	On 11/06/2014	Spot Bond		1.54000	130.94768		1.54000	128.41618			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.16000	130.10188		2.16000	265.56606			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.78000	125.00449		0.78000	127.78199			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.06000	125.00097		2.06000	127.49692			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	40.19244		100.00000	40.09291			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.07000	107.72515		11.07000	107.69310			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.08228			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.33133		100.00000	2.32556			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.11138			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.52366			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	13.89584		100.00000	13.86143			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.05317			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	60.59680		11.00000	60.57948			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	13.89584		100.00000	13.86143			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.80304			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.27779			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.30677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.26485			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.27359			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.27744			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.30862			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.30862			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.32973			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.25788			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.32973			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.28750			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.60241			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.25291			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.03103			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.26841			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.27693			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.28041			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.27343			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.25789			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.19500	103.93083		9.19500	104.02161			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.23699			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.17000	108.44353		7.17000	103.92795			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.17180			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.33244			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.05477			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	101.24615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	80.08135			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.83551			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.88242			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.26482			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.82155			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.82155			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.24615			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.68781			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25603			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25394			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.35921			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.61062			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.35923			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.84950			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.95686			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.33037			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.56202			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.14975			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.26589			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.22362			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.21975			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26046			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.93225			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23242			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23805			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.25976			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24748			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23348			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23735			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.93615		10.23000	102.90778			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.24104			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23524			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.32806			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.00473			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.22098			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.23500	102.75059		9.23500	102.72511			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25864			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.04397		1.75000	110.15551			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23700			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.23752			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25145			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.26009			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.24281			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25835			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.24972			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26871			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.46565			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.26182			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.66537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.25835			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.25243			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.26718			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.27172			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23509			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.24036			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.27286			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.26803			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28766			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.25318			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28491			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28594			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28766			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.40313			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.27388			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.27388			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	115.96570			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	116.79801			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.23588			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.23346			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.73226			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.24004			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.24108			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.25145			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.23623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.23588			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.36264			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.16803			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.27468			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.50786			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	9.60384		100.00000	9.58057			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.74264			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.82732			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.88369			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.38638			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.54204			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.74951			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.34157			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.78500	98.87185		7.78500	98.85111			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.77765			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	102.09742			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.21500	104.10545		8.21500	104.08231			0.00	0	70,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.27000	116.88199		9.27000	116.85289			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	69.47242		100.00000	69.30412			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.99000	111.15843		6.99000	111.13732			0.00	0	2,890,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	66.16899		100.00000	66.00869			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.51609		100.00000	13.48601			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.00000	152.10230		3.00000	152.08049			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.79000	104.86695		4.79000	131.20900			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.41461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.38827			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.35119			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.35775			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.21476			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.44573			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.36853			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.21855			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.06147			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.70500		106.68573		8.70500	106.66076			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.35691			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.21150			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		53.25252		100.00000	53.25251			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.08512			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.51396			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.53045			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.36500		101.72405		9.36500	101.69848			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.87000		110.72345		6.87000	110.70291			0.00	0	200,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.99995			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00005			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.65000		103.69951		6.65000	103.68087			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.60000		106.72711		8.60000	106.70241			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.08100			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.76753		103.61172		10.76753	102.15975			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.65800		101.38550		10.65800	100.83054			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.70705		101.26055		10.70705	100.76205			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.05178			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.76088		101.03353		10.76088	100.68445			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.85790		99.86411		11.85790	99.81718			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.05316			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.05316			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.05323			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.01753		100.06592		11.01753	100.04520			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.93233		102.33427		10.93233	100.71848			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.65800		101.38550		10.65800	100.83054			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.91396		101.30533		10.91396	100.85138			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.13516		95.01024		10.13516	100.39837			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.05017			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.05176			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.05176			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.04888			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.36350		100.48553		10.36350	100.30953			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.37500		99.32743		11.37500	99.24834			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.47459			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.30000		65.90563		11.30000	96.81061			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.04512			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		81.08032		12.22500	100.05098			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.05098			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.10500		64.95922		11.10500	96.90510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.04940			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.05071			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.05071			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.85392			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.04877			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.03702			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.04879			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.03062			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.04879			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.76753	103.51592		13.76753	102.13967			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.14426	100.60254		15.14426	100.59396			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.04846	100.58290		14.04846	100.36189			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.06761			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.06761			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.06761			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.07018			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	12.57142		100.00000	12.54757			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.82954		100.00000	18.78291			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.13700		100.00000	17.09456			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.57839		100.00000	10.55219			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.57927		100.00000	10.55278			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.78978		100.00000	12.75811			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.08212		100.00000	11.05468			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	82.69165		100.00000	82.51496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.19905			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.07962			0.00	0	470,000,000.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.08162			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.06000	104.08379		2.06000	170.73143			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.19000	97.50289		8.19000	142.23063			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.19000	98.84451		8.19000	142.55413			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.57500	97.98945		8.57500	97.96685			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.24223			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.87767			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	100.47853			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.24362			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	83.63636		100.00000	83.25792			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.79500	99.51586		7.79500	99.49484			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.23909			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.32155			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.35145			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.45110			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55072			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.82928			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	10.27872		100.00000	10.25382			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.10322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.16427			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.19042			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.19914			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.30372			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.44310			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	10.05678	100.00000	100.00000	10.03242			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	10.05678	100.00000	100.00000	10.03242			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.28139			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.30522			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.31172			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.15000	104.45016		8.15000	104.42712			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.33120			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.36569			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.76273	100.00000	100.00000	5.74846			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.76273	100.00000	100.00000	5.74846			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.99500	106.54838		5.99500	106.53128			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.16289			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.52037			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.05803			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.41688			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.66376			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.78336			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.65438			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.69174			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.75959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.04110			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.50903			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	39.03373		100.00000	38.93599			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	13.02846		100.00000	12.99620			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.84490			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	6.47000	107.39109		6.47000	107.37219			0.00	0	30,000,000.00
CBL08		On 02/11/2016	Spot Bond	9.25000	114.21275		9.25000	114.18423			0.00	0	200,000.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.81923			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.57925			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	8.95000	104.90995		8.95000	104.88459			0.00	0	690,000,000.00
CBL12		On 06/09/2018	Spot Bond	11.01500	104.77791		11.01500	104.74689			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.63334			0.00	0	40,000,000.00
CBL14		On 01/02/2019	Spot Bond	11.26500	105.92356		11.26500	105.89203			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.09094			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.14000	102.03387		9.14000	102.00868			0.00	0	90,000,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.00644			0.00	0	10,000,000.00
CBL18		On 23/08/2019	Spot Bond	11.70500	101.35667		11.70500	101.32534			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.11969			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.42644			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.03605			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	10.07500	94.08942		10.07500	94.06388			0.00	0	0.00
CCT01		On 23/06/2023	Spot Bond	10.02000	115.73769		10.02000	115.70660			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	9.87000	111.90042		9.87000	111.87081			0.00	0	0.00
CCT03		On 15/03/2025	Spot Bond	9.21000	116.80787		9.21000	116.77881			0.00	0	3,000,000,000.00
CGR10		On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.69097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond		11.50000	104.24329		11.50000	104.21110			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.11257			0.00	0	180,000,000.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.07342			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.58889			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.98063			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.62857			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.67688			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.48194			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.46571			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.55147			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.32820			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.04482			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	92.14104		100.00000	91.70845			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	92.14104		100.00000	91.70845			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	92.14104		100.00000	91.70845			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.26488			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	92.14104		100.00000	91.70845			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.57356			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.40450			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.05451		10.11000	100.02725			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.40450			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92959			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	115.19790		2.76000	115.18223			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	105.86351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond	3.14000	112.16779		3.14000	115.17033			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.83090		8.25000	102.80794			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	100.40450			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.40450			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	120.24026		3.10000	114.76734			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	119.98366		2.40000	114.52460			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.38133			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.81613			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.81347			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.97000	103.15545		7.97000	103.13331			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.80872			0.00	2,000,000,000	2,000,000,000.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.81168			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.38979			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.40161			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.02000	103.29778		8.02000	103.27546			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.02000	103.29778		8.02000	103.27546			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	106.63494			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	108.09427			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.07000	102.15058		8.07000	102.12838			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.27188			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.30194			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.35779			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.35779			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	76.10002		100.17539	75.80355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.43681			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.90125			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.27606			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.69648			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.74484			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.33208		9.35000	103.30642			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.33208		9.35000	103.30642			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.69614			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.69820			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	90.64309			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.17615			0.00	0	340,000,000.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.28738			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.15259			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.02177			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.02177			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.02177			0.00	155,000,000	155,000,000.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.02177			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.02177			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.02473			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02951			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02951			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02951			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02951			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02951			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.03033			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	9.03500	105.13045	9.03500	105.10479				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.78443				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.26912				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.26912				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.20265				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.31215				0.00	0	280,000,000.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.08237				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24799				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24626				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25268				0.00	100,000,000	100,000,000.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.75877				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.85069				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25198				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	104.49710				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.46888				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.18128				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.02124				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.23935				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.27905				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.27905				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.27905				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.27905				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.00212				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.60551				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.34370				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04834			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04670			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04164			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04670			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90013			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.29182			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06232			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06232			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06543			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	120.67783			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.94710			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	121.65787			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	120.05019			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	119.14618			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.28768			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.81453			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.11651			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.04935			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.70500	94.72919		10.70500	94.70190			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.22500	96.33135		11.22500	96.30229			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06226			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.29179			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.02300			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35921			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.35615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	105.90127	8.80500	101.51089				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.25318				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.37441				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	114.68147				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.26595				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.27112				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.29110				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.27388				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39027				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39027				0.00	0	270,000,000.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39027				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.30692				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.17040				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.19231				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06226				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.84678				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	103.96152				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.17466				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.31346				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.34152				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06267				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39485				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.44666				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.33235				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.28147				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.29914			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.98189			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.17333			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.06068			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.21886			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.94072			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.23660			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.83551			0.00	0	500,000,000.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.72048			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	100.37683			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.36382		7.01000	37.97640			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	144.45704			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	8.57500		97.98945		8.57500	130.71251			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.19000		32.40478		8.19000	142.23063			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.19000		32.80559		8.19000	142.55413			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.42132			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.31377			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.84316			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.84316			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.27535			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.25578			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.25969			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.25835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.35921			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.23277			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.80491			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.52000		111.57802		8.52000	108.09513			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.60000		102.14992		8.60000	102.12629			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.98500		114.30682		9.98500	114.27623			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.87000		105.91324		7.87000	105.89078			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.57500		109.18434		9.57500	109.15613			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.01500		96.89875		10.01500	96.87273			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.92000		97.40029		10.92000	97.37184			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.92000		90.25277		10.92000	90.22641			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.63377			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.66626			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.57933			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.11043			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.56075			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.14900			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.43500		90.32906		12.43500	90.29896			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.61136		100.00000	10.58507			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.07496			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.87500		98.57285		7.87500	98.55183			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.96414			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.13329			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.44495			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.71312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000	0.00000	99.59326				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.34083				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.97501				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.97368				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.75000	119.10271	6.75000	119.08099				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.19500	109.73948	8.19500	109.71553				26,224,000,000.00	3,200,000	4,240,000,000.00
DV23	On 27/02/2023	Spot Bond	8.64500	111.93135	8.64500	111.90561				27,664,000,000.00	3,200,000	9,480,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.36233				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.37712				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.72535				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.82500	134.42317	7.82500	134.39513				0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	104.38003				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	104.34709	0.10000	131.20562				400,000,000,000.00	4,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.18000	115.56286	2.18000	115.54882				6,540,000,000,000.00	3,000,000,000	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.19000	103.13470	2.19000	103.12214				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.27000	103.32298	2.27000	103.31028				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.47500	109.76503	9.47500	109.73742				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.32500	110.53532	9.32500	110.50750				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.97000	102.14756	9.97000	102.12011				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.57500	90.81817	10.57500	94.60961				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.79725				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.12326			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.32984			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.90179			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.68547			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	72.87449		100.00000	72.58065			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	102.19516		100.00000	101.92480			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	88.97149		100.00000	88.76648			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.81750		3.00000	127.79911			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.93000	102.74658		10.93000	102.71639			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.41806			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.48146			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.85887			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.62500	85.29866		9.62500	98.66605			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.92541			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.65858			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.95011			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.87069			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.84525			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.96843			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.93604			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.80342			0.00	0	200,000,000.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.82794			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.77856			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.81495			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.77129			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.80161			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000		104.75676		6.40000	104.73864			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.42000		108.51090		7.42000	108.48918			147,658,000,000.00	19,900,000	17,746,900,000.00
ES23	On 25/01/2023	Spot Bond	8.31000		115.00246		8.31000	114.97701			31,578,000,000.00	3,800,000	24,123,800,000.00
ES26	On 02/04/2026	Spot Bond	8.78500		95.05571		8.78500	95.03326			46,786,274,500,000.00	5,325,700,000	8,648,400,000.00
ES33	On 15/09/2033	Spot Bond	9.70500		83.05127		9.62500	83.62442			1,076,366,992,500,000.00	10,908,500,000	46,991,800,000.00
ES42	On 25/04/2042	Spot Bond	9.82000		89.05966		9.82000	89.03620			0.00	0	11,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.71412			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.40517			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.02618			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.58099			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.78433			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.97098			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.90160		100.00000	11.87277			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.58203		100.00000	11.55397			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.29047			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.30327			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.32880			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.35428			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.87000		104.14079		6.87000	104.12136			0.00	0	2,040,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.10500		97.92347		9.10500	97.89951			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.37694			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.37687			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.34963			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.64258			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.90500	104.53192		10.90500	104.50143			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	98.67673			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.16000	125.75808		2.16000	126.58654			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.19000	129.79117		2.19000	264.93164			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.50000	97.72701		2.50000	103.96949			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.73000	99.15116		2.73000	147.46883			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.53500	114.49923		2.53500	197.90111			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.18000	113.99977		7.18000	113.97757			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.01300	58.72001		8.01300	58.00705			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.49200	37.49927		9.49200	36.58363			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.72000	36.26646		9.72000	35.31335			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.82245			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.13211			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.74255			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.55127			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.09931			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.09931			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.76131			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.07984			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.31041			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.42303			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26494			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.83562			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.28065		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.28065		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.41657			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28766			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	100.27285			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.17955			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	100.28250			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.22550		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	100.30211			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.37836			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36644			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.20147		100.09221	12.17123			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.25386			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.49714			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.30873			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.34857			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.00701			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.23274			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.28655			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	100.29008			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.26245			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.26699			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.35791			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.36948			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.35264			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.26182			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.29176		13.22500	54.27214			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.24523			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.24558			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.37680			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.25802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond		3.74500	89.10872		3.74500	92.17549			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.27044			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.27044			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.87242			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06226			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.45962			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.17529			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.25318			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.24660			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.33120			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.29351			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.97065			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.31584			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.46957			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.34083			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.26423			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.52383			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.18731			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.21317			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.53904			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.28753			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.28586			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.63888			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.24222			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.32694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond		3.40000	119.83837		3.40000	115.89538			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.29142			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.29456			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	109.76332		3.38000	116.05938			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.20977		1.12000	121.39842			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.40000	106.79187		3.40000	115.89538			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	104.98823		2.10000	122.92871			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.97440		2.17000	126.52063			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.51036			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	96.51398			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.46692			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.47552			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.25086			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.28937			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	104.49044			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.34099			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.32775			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.27492			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.43250			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.27457			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.44623			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.31811			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	90.69661			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.61753		100.00000	8.59619			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	14.56611		100.00000	14.53004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond		4.24000	142.30596		4.24000	142.28071			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.44200			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.62345			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.71284			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.10325			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.57759			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.04981			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.21855			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.70000	124.64301		2.70000	254.41961			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.20000	129.68780		2.20000	264.72056			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.92000	122.49824		2.92000	250.04025			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.76253		2.53000	123.28226			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.23704			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	127.51186		2.06000	123.59849			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.44762			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.90910			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.12072			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	93.15342		2.90000	93.14040			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.10412		104.97509	15.06506			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.08096		101.07593	19.03326			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.60386		100.44759	11.57502			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.32164			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.55493		100.76967	17.51116			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.36500	105.06731		2.36500	105.05406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.04235			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.46000		96.41087		2.46000	104.37583			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.27820			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.49000		96.12929		2.49000	104.07092			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.74692			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		127.64099		2.40000	330.10564			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.14128			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.08930			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.02215			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.96966			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.69046			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.60461			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.05457			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.64325			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.75500		104.64504		5.75500	104.62864			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.09000		105.68512		6.09000	105.66761			0.00	0	250,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.14000		104.48994		7.14000	104.46969			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.66000		105.22394		7.66000	105.20210			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.86500		111.72785		7.86500	111.70417			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.48500		103.54114		8.48500	103.51737			0.00	0	90,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.76500		102.16102		8.76500	102.13695			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.40000		92.67469		9.40000	92.65118			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.61000		108.30633		9.61000	108.27841			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.46500		95.84626		10.46500	95.81969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond		10.49500	78.95144		10.49500	78.92925			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.20144			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.21228			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.22109			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.22461			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.23335			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.24737			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.25788			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.30333			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.96318			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.85513			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.95000	103.65100		8.95000	103.62607			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.93668			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.32352			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.88527			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.62037			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.88317			0.00	22,700,000,000	11,350,000,000.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.88309			0.00	25,854,000,000	12,927,000,000.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.88283			0.00	22,200,000,000	11,100,000,000.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.88334			0.00	9,600,000,000	4,800,000,000.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.35984			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.77337			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.16973			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.19785			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.25218			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.31960			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.41318			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	100.44897			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.69632			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.43104			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.39528			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.68788			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.40811			0.00	0	0.00
GRX01U		On 30/06/2032	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	5,544,600,000.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.09595			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.19726			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.56602			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.35315			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.37087			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.06506			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.13411			0.00	0	0.00
HILC08		On 24/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.02449			0.00	0	0.00
HILC09		On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.90741			0.00	0	0.00
HM1B5U		On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U		On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2		On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1B3		On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
HMS1B7		On 19/07/2046	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.36188			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.55858		103.50806		7.55858	102.63968			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	101.43166			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.91176		103.57029		7.91176	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	101.52137			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.36258		103.65511		8.36258	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	101.63099			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.47247			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.63622			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.70087			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.96500		113.12261		7.96500	113.09861			0.00	0	2,920,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		132.09049		1.97000	269.62665			0.00	0	8,869,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000		135.18769		1.95000	270.05839			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.57000		101.05191		9.57000	101.02625			0.00	0	1,200,300,000.00
HWAY35	On 31/07/2035	Spot Bond	9.54000		101.27437		9.54000	101.24873			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		33.42444		100.00000	33.34167			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		8.67555		100.00000	8.65407			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		66.58750		100.00000	66.42619			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		31.66938		100.00000	31.59267			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		17.55521		100.00000	17.51268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.55736	100.00000	9.53421				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000		110.81249	1.85000	110.80014				0.00	0	63,807,900,000.00
I2038	On 31/01/2038	Spot Bond	2.30000		108.31059	2.30000	108.29719				0.00	0	23,182,200,000.00
I2046	On 31/03/2046	Spot Bond	2.42500		104.42006	2.42500	104.40672				0.00	0	43,440,000,000.00
I2050	On 31/12/2050	Spot Bond	2.33000		112.74053	2.33000	112.72638				699,000,000,000.00	300,000,000	17,810,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	92.00000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.07000		106.88480	7.07000	106.86428				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.39432				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.43886				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.44000				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.69500		107.35194	6.69500	103.01453				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.57000		106.72718	7.57000	106.70527				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.30000		108.89821	8.30000	108.87376				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.62500		106.37477	6.62500	102.20789				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.25177				0.00	2,000,000,000	1,000,000,000.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.77874				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		113.27247	4.09000	113.25304				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.39000		105.15253	7.39000	105.13179				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.99262				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.05687				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000		105.77846	0.94000	127.18164				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.13000		105.74269	2.13000	126.85888				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.61975				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.72939				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.97000		105.03404	7.97000	105.01150				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.42069			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.14711			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.83030			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.53500	98.15148		8.53500	98.12895			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.05500	95.13329		9.05500	95.11040			0.00	0	50,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.65991			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.05000	99.32770		8.05000	99.30616			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.10500	103.79635		9.10500	103.74481			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05156			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.08596			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.33000	102.88018		7.33000	102.86006			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.31500	102.65999		8.31500	102.63726			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00299		100.00000	0.00299			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.19488			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.25394			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.72500	99.70756		8.72500	99.68417			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.03646		5.00000	101.02275			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.03646		5.00000	101.02275			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.11558		5.00000	102.10187			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.03646		5.00000	101.02275			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.22182		4.00000	101.21075			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.82000			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.77209			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.04730			0.00	0	2,500,000,000.00
IFM01	On 31/03/2016	Spot Bond		9.20000	109.77017		9.20000	109.74306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.05722			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.05722			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.95017			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.66591		100.00000	7.64693			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.17321			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.94373			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83495			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.07000	102.49218		9.07000	102.46707			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.60565			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.76856			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.35186			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.53295			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.17635		100.00000	6.16138			0.00	0	0.00
IN230U		On 16/01/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
IN238U		On 13/03/2014	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.25000	99.94250		5.25000	99.84203			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.25000	99.84203		5.25000	99.74176			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.25000	99.74176		5.25000	99.64170		31,500,000,000,000.00	6,000,000,000	6,000,000,000.00	
INA405		On 28/01/2014	Spot Bond	5.35000	99.63490		5.35000	99.53315			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.35000	99.53315		5.35000	99.43161			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.35000	99.43161		5.35000	99.33027			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	5.35000	99.33027		5.35000	99.22914			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond	5.45000	99.21484		5.45000	99.11206			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.45000	99.11206		5.45000	99.00950			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.45000	99.00950		5.45000	98.90714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.96583			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.75564			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.04377			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.76753	102.66298		10.76753	101.59175			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.76753	100.55795		10.76753	100.33719			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.21333			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.61293			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.20911			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.62987		6.50000	101.61201			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.27905			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.03278			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.68732			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.68732			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.79189			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.89251			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	97.78946			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.54295			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.28422			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.23682			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.33589			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.81081			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.86041			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.51823			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.23486			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.20521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING229	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.17085			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.92535			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.66164			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.56096			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.20118			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.24547			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.35910			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	97.12382		100.00000	96.89366			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.04888			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.48924			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.54011			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.43817			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.47092			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.49280			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.08000	103.99683		8.08000	103.97420			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.12000	107.50779		6.12000	103.03428			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.45959			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.45000	106.77792		8.45000	106.75351			0.00	0	100,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.93072			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.85483			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.85514			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.21777			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.25000	103.45222		8.25000	103.42925			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.33922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.59218			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.22000	97.84532		3.22000	117.38101			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.91000	95.75881		3.91000	128.61147			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.99973			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.77793			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.71985			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.44619			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.04004			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.85000	90.47747		3.85000	91.25245			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.85000	90.40204		3.85000	97.48191			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.49425			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.09430			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.35186			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.60500	109.46808		11.60500	109.43397			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.53214			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.91000	94.74257		3.91000	128.61147			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.58337			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.23693			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.70572			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.25000	99.91377		5.25000	99.81336			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.25000	99.81336		5.25000	99.71315			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.25000	99.71315		5.25000	99.61315			0.00	0	0.00
IVA405		On 30/01/2014	Spot Bond	5.35000	99.60581		5.35000	99.50412			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.35000	99.50412		5.35000	99.40263			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.35000	99.38815		5.35000	99.30135			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA408		On 20/02/2014	Spot Bond	5.35000	99.30135	5.35000	99.20028			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.45000	99.18546	5.45000	99.08274			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.45000	99.08274	5.45000	98.98023			0.00	0	0.00
IVA411		On 13/03/2014	Spot Bond	5.45000	98.98023	5.45000	98.87794			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.00323			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.19161			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.21925			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.13797			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.93451			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.28999			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.03907			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.01068			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.81529			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.03465			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.72646			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.80875			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.56767			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.47101			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.48195			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.50383			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.40536			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.35191			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.19156			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.26279			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.85639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.03565			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.83137			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	89.05075		100.00000	88.84604			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	81.05727		100.00000	80.70175			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	73.44064		100.00000	73.29317			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.22198			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	44.19618		100.00000	44.08910			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.68263			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.89720		100.00000	14.86112			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.55614			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	57.80141		100.00000	57.66139			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	59.16903		100.00000	59.02568			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	59.50686		100.00000	59.32108			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.58975			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.43117			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.57000	141.84647		8.57000	141.81360			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.44382			0.00	800,000,000	400,000,000.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.29730			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.15974			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.55000	100.28095		8.55000	100.25814			0.00	0	150,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.70000	69.64914		8.70000	98.18977			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.20500	103.32333		9.20500	103.29807			0.00	0	50,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.55928			0.00	1,484,291,800	742,145,900.00
LHL02	On 13/12/2015	Spot Bond		11.07000	99.97158		11.07000	99.94198			0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.61289			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.01348			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.08742			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.17601			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.95488			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.88565			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.89202			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.63947			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.39515			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.06853			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	52.23228		100.00000	52.13319			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	57.80141		100.00000	57.66139			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.32722			0.00	0	0.00
MAQ10U	On 30/12/2013	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	90.34653		100.00000	90.12346			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	53.96801		100.00000	53.83286			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.79881			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.84363			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.78461			0.00	2,000,000,000	1,000,000,000.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.17717			0.00	0	250,000,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.33833			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.44213			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.13747			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.04302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.41879			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.36075			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.39177			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.78843			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.85776			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.27126			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	100.11763		100.00000	99.86157			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	95.10031		100.00000	94.86892			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	95.83333		100.00000	95.33679			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	52.76651		100.00000	52.59811			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	42.39041		100.00000	42.28772			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	13.82710		100.00000	13.79286			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	33.75758		100.00000	33.67398			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.45500	104.36870		8.45500	104.34496			0.00	0	180,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.40049			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.37082			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.32933			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.47907			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.49061			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.54821			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.92426			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	99.92043			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.78500	104.06401		7.78500	104.04218			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.52500	107.88346		8.52500	103.19216			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.40000	108.32816		9.40000	103.29987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond		5.41000	103.97895		5.41000	103.96370			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.22283			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.23161			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.40500	104.09575		9.40500	104.06887			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.07000	104.81374		7.07000	104.79364			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.63842			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.71000	101.02346		8.71000	100.99980			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.11659		100.00000	9.09402			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.61074			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.41000	100.99755		8.41000	100.97471			0.00	0	200,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.54000	106.67550		6.54000	106.65685			0.00	0	150,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.17000	107.53677		7.17000	107.51618			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.35500	110.11187		8.35500	110.08738			0.00	0	90,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	93.83033		100.00000	93.58974			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.51217		100.89771	6.49626			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.59846		100.61875	6.58238			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.82674			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.84015			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.85479			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.86808			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.87458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.95470			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.04789			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.27296		100.00000	0.27230			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.27296		100.00000	0.27230			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.86500	97.34576		8.86500	97.32244			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.02000	102.78191		7.02000	102.76264			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.38035			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.92500	100.84627		8.92500	100.82195			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.48860			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.84094			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.28942			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.00103			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.94872			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.12384			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.57143			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.77000	109.14711		6.77000	109.12704			0.00	0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.64316			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.37500	117.03204		8.37500	117.00551			0.00	0	70,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.74500	33.15666		10.74500	33.14739			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.32000	104.85807		7.32000	104.83736			0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.38179			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.46136			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.48500	106.87097		6.48500	102.71676			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.27533			0.00	3,000,000,000	2,000,000,000.00
NBK9A	On 23/03/2016	Spot Bond		7.52000	106.31192		7.52000	106.29024			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
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.17715			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	100.74971			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.03880			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.90614			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.55633			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.60036			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	87.10174			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.56665			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	101.28385			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.40617			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.21810			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.63500			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	83.24232			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.42810			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.35359			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.98251			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.93208			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.24298			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.22895			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.87238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.22034			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.21612			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.21594			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.02000		107.05484		8.02000	107.03159			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.64175			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.70864			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.67000		108.29439		5.67000	103.85308		4,323,439,638,000.00	762,511,400	451,255,700.00	
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.94176			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.80000		113.58894		11.80000	113.55296			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.56356			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.12525			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.45140			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.69087			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000		160.41948		2.21000	160.39992			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.45500		108.56689		8.45500	108.54246			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.34135			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.08500		107.48041		9.08500	107.64430			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.72532			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.89106			0.00	0	110,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.68755			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.68079			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.70867			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.28500		107.46721		9.28500	108.98476			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.73656			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.70872			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.72537				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.48500	107.45431	9.48500	107.61237				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.78110				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.74771				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.73651				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.94756				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.87987				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.75877				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.52000	108.97250	6.52000	103.44456				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.19500	117.24157	8.19500	117.21570				0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.65500	124.00489	8.65500	123.97586				0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.10500	166.27661	2.10500	166.25680				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.25000	125.13047	9.25000	125.09938				0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.39247				0.00	200,000,000	100,000,000.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.35512				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.42321				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.12034				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.88061				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.18695				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.74364				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.95809				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.85495	100.00000	16.81412				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	30.97412	100.00000	30.89909				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.30000	106.07404	6.30000	106.05597				0.00	0	60,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	10.03242	100.00000	10.00811				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.16000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	47.82139		100.00000	47.70554			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.20702			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.32661			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.96685			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.83723			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.74684			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.61700			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.17282			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	93.73840			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.56568			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.26485			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.26014			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.29212			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.27553			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.26569			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.30855			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.28834			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.27596			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.32670			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.30327			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.28791			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.11999			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.15597			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.17216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.20814			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.36278			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.39872			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.86284			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.24925			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.07000		109.06886		6.07000	109.05085			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.29000		96.43058		5.29000	96.41667			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.99000		39.16663		7.99000	39.15820			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.14500		115.75542		6.07000	115.86498		971,490,702,500,000.00	58,094,500,000	33,673,000,000.00	
R158	On 15/09/2015	Spot Bond	6.07000		115.88411		6.07000	115.86498			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.97000		90.50390		5.97000	90.48919			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.07000		122.30378		6.07000	122.28358			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.90000		85.49001		5.90000	85.47628			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.25000		118.07865		8.17000	118.76178		2,362,841,250,000,000.00	86,405,000,000	16,878,700,000.00	
R187P	On 21/12/2026	Spot Bond	7.91000		36.57828		7.91000	36.57049			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.83000		34.21374		7.83000	34.20652			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		275.55528		1.70000	275.52550			0.00	0	23,888,300,000.00
R201	On 21/12/2014	Spot Bond	4.99500		103.80161		4.92000	103.85945		699,300,000,000.00	140,000,000	97,160,000,000.00	
R202	On 07/12/2033	Spot Bond	2.04500		212.88765		2.04500	212.86262		593,050,000,000.00	290,000,000	66,395,200,000.00	
R2023	On 28/02/2023	Spot Bond	7.89500		101.72742		7.81500	102.21910		1,168,447,368,000,000.00	47,998,400,000	73,586,500,000.00	
R203	On 15/09/2017	Spot Bond	6.92500		106.74668		6.85000	106.97450		741,454,210,000,000.00	07,069,200,000	17,948,900,000.00	
R2030	On 31/01/2030	Spot Bond	8.77000		96.46473		8.77000	96.78687		40,342,000,000,000.00	4,600,000,000	67,950,900,000.00	
R2037	On 31/01/2037	Spot Bond	9.06000		98.20996		9.06000	98.18632		27,202,650,000,000.00	3,002,500,000	41,100,000,000.00	
R204	On 21/12/2018	Spot Bond	7.18000		103.65520		7.10500	103.95083		1,127,317,440,000,000.00	57,008,000,000	72,054,500,000.00	
R2048	On 28/02/2048	Spot Bond	9.12500		99.08600		9.12500	99.06158		1,689,177,112,500,000.00	85,115,300,000	107,560,300,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R206	On 15/01/2014	Spot Bond	5.28000	107.31372	5.20500	103.55802			0.00		0	50,700,000,000.00	
R207	On 15/01/2020	Spot Bond	7.48500	102.26027	7.40500	102.62101			786,152,544,000,000.00		05,030,400,000	48,005,961,800.00	
R208	On 31/03/2021	Spot Bond	7.65500	96.78681	7.57500	97.19311			1,417,282,984,700,000.00		85,144,740,000	38,086,540,400.00	
R209	On 31/03/2036	Spot Bond	9.05000	74.99619	8.97000	75.58074			1,338,924,507,570,000.00		47,947,459,400	98,205,240,600.00	
R210	On 31/03/2028	Spot Bond	2.01000	160.57904	2.01000	160.56035			743,700,000,000.00		370,000,000	20,510,000,000.00	
R211	On 31/01/2017	Spot Bond	0.24000	129.84222	0.24000	129.83339			0.00		0	22,487,500,000.00	
R212	On 31/01/2022	Spot Bond	1.56000	132.17640	1.56000	132.16268			2,496,000,000,000.00		1,600,000,000	48,056,800,000.00	
R213	On 28/02/2031	Spot Bond	8.85500	86.19063	8.77500	86.78840			1,608,742,751,000,000.00		81,676,200,000	87,791,000,000.00	
R214	On 28/02/2041	Spot Bond	9.07000	76.44206	9.07000	76.42333			2,719,926,112,000,000.00		99,881,600,000	72,272,500,000.00	
R225C	On 15/03/2014	Spot Bond	4.78000	99.07876	4.78000	99.06590			0.00		0	0.00	
R226C	On 15/09/2014	Spot Bond	4.89000	96.69279	4.89000	96.67988			0.00		0	0.00	
R227C	On 15/03/2015	Spot Bond	6.13000	93.03246	6.13000	93.01695			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	5.97000	90.50390	5.97000	90.48919			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	5.89000	88.03074	5.89000	88.01663			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	5.90000	85.49001	5.90000	85.47628			0.00		0	0.00	
R325C	On 21/06/2014	Spot Bond	4.97500	97.74837	4.97500	97.73535			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	4.92500	95.41678	4.92500	95.40402			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.04000	91.65546	6.04000	91.64048			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	5.91000	89.18948	5.91000	89.17521			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	5.89000	86.67106	5.89000	86.65723			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	5.95000	84.04630	5.95000	84.03277			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.82500	79.25555	6.82500	79.24094			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	6.87500	76.49346	6.87500	76.47926			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.11000	73.20555	7.11000	73.19150			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.09000	70.76024	7.09000	70.74670			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond		7.07000	68.40984		7.07000	68.39679			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.06000	66.11220		7.06000	66.09960			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.36500	62.65429		7.36500	62.64184			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.34500	60.51023		7.34500	60.49824			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.49500	57.73998		7.49500	57.72831			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.46500	55.78267		7.46500	55.77143			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.43500	53.90730		7.43500	53.89649			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.40500	52.11008		7.40500	52.09967			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.36500	50.43338		7.36500	50.42336			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.32500	48.82950		7.32500	48.81985			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.11000	43.52222		8.11000	43.51272			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.07000	42.00285		8.07000	41.99372			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.03000	40.55214		8.03000	40.54337			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.99000	39.16663		7.99000	39.15820			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.95000	37.84304		7.95000	37.83493			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.91000	36.57828		7.91000	36.57049			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.87000	35.36944		7.87000	35.36194			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.83000	34.21374		7.83000	34.20652			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.43674			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.91673			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.82204			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.91941			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.74156			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.25715		100.00000	14.22262			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.17964		100.00000	4.16952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.43321			0.00	0	200,000,000.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.49016			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.05073			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.41407			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.69004			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.15866			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.39669			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.78490			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.55582			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.08583			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.44493			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.98382			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.26901			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.33147			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.78440			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.63786			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.54859			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.72015			0.00	0	63,333,400.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.05724			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.94257			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.73047			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.73047			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.08134			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.10161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.61293			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.48094			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.55603		12.35000	107.52101			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.52943			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.34040		100.00000	13.30808			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.47345			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.91184			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.80155			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.61420			0.00	0	100,000,000.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.73503			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.85273			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.56791		100.00000	1.56402			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	10.63375		100.00000	10.60799			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	15.67565		100.00000	15.63767			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.68121		100.00000	12.66567			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	19.62123		100.00000	19.57369			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.81505			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	102.64194			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.87500	107.79147		8.87500	107.76576			0.00	0	640,000,000.00
RW23	On 10/12/2023	Spot Bond	9.06500	93.63850		9.06500	103.46410			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.92500	85.68607		9.92500	103.09925			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.03888			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.37000	110.01244		7.37000	109.99045			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.77066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond		8.90000	103.32403		8.90000	103.29931			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.39095			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.32255			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.28648			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.43765			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.40927			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.32000	104.04931		7.32000	104.02865			0.00	0	1,740,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.70500	100.87137		8.70500	100.84776			0.00	0	430,000,000.00
SBK111	On 09/04/2014	Spot Bond		1.84000	136.44083		1.84000	132.71623			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.53000	113.41452		7.53000	113.39137			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.39000	113.64811		7.39000	113.62534			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.32000	113.76516		7.32000	113.74258			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.25000	102.48700		8.25000	102.46412			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.46500	113.52289		7.46500	113.49992			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.43000	113.58130		7.43000	113.55842			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.28997			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.45661			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.22965			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.98189			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.90000	105.67754		7.90000	105.65492			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.95729			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.63389			0.00	0	580,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.18368			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.19050			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.22500	105.37549		9.22500	105.34939			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond		9.82000	102.96297		9.82000	102.93570			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.97363			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.05585			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.98504			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.70890			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.59500	102.13076		8.59500	102.10702			0.00	0	250,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	6.60980		100.00000	6.57639			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.87000	95.89157		8.87000	95.86859			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.27500	97.41004		9.27500	97.38565			0.00	0	60,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.25000	115.00159		7.25000	109.27486			0.00	0	100,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.23000	129.37828		2.23000	264.08854			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.77846		0.94000	127.18164			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	105.99000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	9.00427		100.00000	8.98198			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.86687		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	111.50608		1.51000	125.07017			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.62987		6.50000	101.61201			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.30515			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.05319			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.68674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond		8.88000	99.73509		8.88000	99.71129			0.00	0	40,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.42911			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.85820			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.18398			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.16636			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.03758			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.58057	100.00000	9.55736				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.39517			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.37000	108.99222		7.37000	108.97077			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.70500	103.28464		8.70500	103.27417			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.25000	102.48700		8.25000	102.46412			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.83046			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.76072			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.89716			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.76649			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.19751			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.95000	103.87556		7.95000	103.85332			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.61564			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.63923			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.42355			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.25500	96.12844		9.25500	96.10455			0.00	0	2,520,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.61295			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.03524			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.33093			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.18300	89.08027		9.18300	89.05830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond		9.24500	88.78422		9.24500	88.76219			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.16500	102.69265		6.16500	102.67553			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.66500	96.84310		8.66500	96.82078			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29383			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.03000	103.17925		8.03000	103.15682			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.97000	114.35296		6.97000	114.33133			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.60000	102.58378		2.60000	102.96145			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.05500	100.05906		8.05500	100.03735			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.75944			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.93428			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.69969			0.00	0	1,500,000,000.00
SSN017	On 21/12/2026	Spot Bond		9.59000	107.03873		9.59000	107.01119			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.53801			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.55324			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.27774			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.00500	77.08393		10.00500	77.96985			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.57338			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.72329			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.62101			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.62138			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.51940			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.41460			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.36860			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.31063			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.32395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1035	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.31124			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.30963			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.22269			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.20556			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.11597			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.05455			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.99711			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.81102			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.89103			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.53000		112.90321		6.53000	112.88329			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.77000		103.98987		8.77000	103.96535			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		73.65143		100.00000	73.48931			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		64.01415		100.00000	63.85907			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		20.54866		100.00000	20.49888			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	5.85500		106.74860		5.85500	102.75580			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.25145			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.96851			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.68732			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.54132			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.27582			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.08402			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.32000		106.92781		7.32000	106.90692			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.72999			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.34364			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.38501			0.00	4,000,000,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.59019		7.83000	103.56857			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.32089			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.37260			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.28515			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.32089			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.37260			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.95130		7.16000	103.26367			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.47394			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.46567			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.66407			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.63721			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.44758			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.35494			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.31881			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.38501			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.94715		8.73000	103.94370			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.01817			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.06475			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.57500	97.68568		8.57500	101.80807			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.47807			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.12897			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.65994			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.28140			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.30347			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.79379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.38644			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.96686		101.06155	6.94983			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.31261			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	105.50751			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.49874			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.58142			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.45581			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32622			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.35529			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.37605			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.35529			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.37605			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.38644			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.34283			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.37605			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.49024			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.49024			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.49024			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.65627			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.69777			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.64589			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.47517			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.52695			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.50624			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15		On 29/04/2015	Spot Bond	7.89000	107.06157		7.89000	107.03881			0.00	0	1,070,000,000.00
TL20		On 22/02/2020	Spot Bond	7.58000	97.61987		7.58000	97.67249			0.00	0	0.00
TN17		On 14/11/2017	Spot Bond	7.78000	106.08359		7.78000	106.06123			0.00	0	04,291,100,000.00
TN20		On 17/09/2020	Spot Bond	8.72500	111.97118		8.72500	111.94477			20,940,000,000.00	2,400,000	24,473,200,000.00
TN23		On 06/11/2023	Spot Bond	9.01500	113.18993		9.01500	113.16237			0.00	0	8,340,000,000.00
TN25		On 19/08/2025	Spot Bond	9.32000	104.77771		9.32000	104.75179			0.00	0	14,810,000,000.00
TN27		On 14/11/2027	Spot Bond	9.32000	97.97744		9.32000	97.95278			22,368,000,000.00	2,400,000	6,977,200,000.00
TNF16		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.10627			0.00	0	0.00
TNF18		On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.73090			0.00	0	1,500,000,000.00
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.00012			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.86941			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.89427			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.89679			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.01927			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.27313			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.93658			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.93394			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.93233			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	100.08034		10.00000	100.05355			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.07835		9.75000	100.05222			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.07776		100.00000	10.05177			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.48334			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.45697			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.34937			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.09191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.84857			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.89628			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.85831			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.63552			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	95.67791			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.22474			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.96088			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.80093			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	97.55524			0.00	0	0.00
TWC029		On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.23860			0.00	0	0.00
TWC02U		On 17/04/2014	Spot Bond	100.00000	92.05612		100.00000	91.37422			0.00	0	0.00
TWC030		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.17962			0.00	0	0.00
TWC031		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.15013			0.00	0	0.00
TWC032		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.03216			0.00	0	0.00
TWC033		On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.76689			0.00	0	0.00
TWC034		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.72802			0.00	0	0.00
TWC035		On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.66970			0.00	0	0.00
TWC036		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.31068			0.00	0	0.00
TWCJ06		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.32536			0.00	0	0.00
TWCJ07		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.72802			0.00	0	0.00
TWCM06		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.15440			0.00	0	0.00
TWCM07		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.73070			0.00	0	0.00
UG21		On 02/03/2021	Spot Bond	8.97500	112.57955		8.97500	112.55226			0.00	0	0.00
UTR041		On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.61901			0.00	0	0.00
UTR042		On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.48148			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.91453		0.00		0	0.00	
UTR40	On 10/09/2017	Spot Bond	9.19000	106.17441	9.19000	106.14806		0.00		0	0.00	
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.04416		0.00		0	0.00	
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.09436		0.00		0	0.00	
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.97735		0.00		0	0.00	
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.01315		0.00		0	0.00	
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.01472		0.00		0	0.00	
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.04991		0.00		0	0.00	
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.05161		0.00		0	0.00	
WS04	On 30/05/2016	Spot Bond	6.43000	114.49304	6.43000	114.47303		0.00		0	9,670,000,000.00	
WS05	On 01/08/2018	Spot Bond	0.72000	243.30516	0.72000	243.28543		0.00		0	3,261,300,000.00	
WSP1	On 28/05/2015	Spot Bond	6.37000	104.35517	6.37000	104.33709		0.00		0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.35500	105.75298	7.35500	105.73187		0.00		0	8,200,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.66000	106.71850	7.66000	106.69633		0.00		0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.03000	105.66259	8.03000	105.63961		0.00		0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.11500	105.73329	8.11500	105.71006		0.00		0	1,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.02000	91.53250	6.02000	91.51750		0.00		0	0.00	
Z018	On 31/03/2014	Spot Bond	4.94500	98.83506	4.94500	98.82183		0.00		0	0.00	
Z019	On 30/06/2014	Spot Bond	4.95500	97.64060	4.95500	97.62766		0.00		0	0.00	
Z020	On 19/10/2015	Spot Bond	5.95000	90.03044	5.95000	90.01594		0.00		0	0.00	
Z025	On 30/11/2014	Spot Bond	4.93500	95.67892	4.93500	95.66604		0.00		0	0.00	
Z071	On 01/07/2015	Spot Bond	6.02000	91.51750	6.02000	91.50251		0.00		0	7,500,000,000.00	
Z083	On 30/09/2019	Spot Bond	7.05000	67.19761	7.05000	67.18475		0.00		0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	28.82674	100.00000	28.77205		0.00		0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	15.25835	100.00000	15.22941		0.00		0	0.00	

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>Total for j-Bonds :</b>										17,170,725,820,908,000.00	0,498,202,600	10 389 177 800.00
<b>Grand Total:</b>										17,170,726,646,988,800.00	0,498,280,158	110 391 305 278.00