



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 07/01/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 21/01/2014	Any day expiry	10.61520	10.61520		10.67760	10.67760		13.44	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	519.93910	0.51994	581.05140	0.58105	14.50	0.00	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	4.73910	0.00474	3.45140	0.00345	14.50	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	252.35580	0.25236	307.11170	0.30711	13.87	0.00	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	37.15580	0.03716	29.51170	0.02951	13.87	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.62610	10.62610	10.68880	10.68880	13.51	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,326.10400	2.32610	2,388.80330	2.38880	25.69	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00400	0.00000	0.00330	0.00000	25.69	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	515.31830	0.51532	576.57870	0.57658	13.35	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	9.21830	0.00922	7.77870	0.00778	13.35	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	202.13260	0.20213	251.55950	0.25156	13.48	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	86.03260	0.08603	72.75950	0.07276	13.48	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	195.95110	0.19595	244.88690	0.24489	13.48	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	89.85110	0.08985	76.08690	0.07609	13.48	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	189.88160	0.18988	238.31790	0.23832	13.48	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	93.78160	0.09378	79.51790	0.07952	13.48	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.67160	10.67160	10.73550	10.73550	14.01	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.07110	0.00007	0.06190	0.00006	20.21	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,371.67110	2.37167	2,435.56190	2.43556	20.21	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	693.41430	0.69341	753.71110	0.75371	13.25	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	21.81430	0.02181	18.21110	0.01821	13.25	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	168.84800	0.16885	145.92680	0.14593	13.77	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	270.44800	0.27045	311.42680	0.31143	13.77	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	265.13070	0.26513	305.62970	0.30563	13.78	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	173.53070	0.17353	150.12970	0.15013	13.78	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	259.89010	0.25989	299.90630	0.29991	13.80	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	178.29010	0.17829	154.40630	0.15441	13.80	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.67320	10.67320	10.73710	10.73710	14.02	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	242.94790	0.24295	282.02090	0.28202	13.89	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	199.74790	0.19975	174.92090	0.17492	13.89	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.67480	10.67480	10.73880	10.73880	14.05	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,585.81390	1.58581	1,649.68480	1.64968	16.61	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	1.01390	0.00101	0.88480	0.00088	16.61	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,575.84450	1.57584	1,639.71190	1.63971	16.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	1.04450		0.00104		0.91190	0.00091	1.045	16.56	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	1.07590		0.00108		0.93980	0.00094	1.076	16.51	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,565.87590		1.56588		1,629.73980	1.62974	1,565.876	16.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.70190		10.70190		10.76610	10.76610		14.04	104,225,804.10	9,739	795,081.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.03530		0.00004		0.03940	0.00004	0.035	21.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,001.93530		3.00194		3,066.13940	3.06614	3,001.935	21.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.16080		0.00016		0.15180	0.00015	0.161	19.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,502.06080		2.50206		2,566.25180	2.56625	2,502.061	19.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,002.59930		2.00260		2,066.68710	2.06669	2,002.599	17.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.69930		0.00070		0.58710	0.00059	0.699	17.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,455.27140		1.45527		1,519.03770	1.51904	1,455.271	15.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	3.37140		0.00337		2.93770	0.00294	3.371	15.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	8.89220		0.00889		7.85350	0.00785	8.892	14.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,120.79220		1.12079		1,183.95350	1.18395	1,120.792	14.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,111.04890		1.11105		1,174.18250	1.17418	1,111.049	14.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	9.14890		0.00915		8.08250	0.00808	9.149	14.00	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,101.31300		1.10131		1,164.41800	1.16442	1,101.313	13.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	9.41300		0.00941		8.31800	0.00832	9.413	13.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	12.68160		0.01268		10.77090	0.01077	12.682	13.74	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,014.58160		1.01458		1,076.87090	1.07687	1,014.582	13.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	967.09350		0.96709		1,029.05960	1.02906	967.094	13.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	15.19350		0.01519		12.95960	0.01296	15.193	13.66	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	920.03280		0.92003		981.62950	0.98163	920.033	13.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	18.13280		0.01813		15.52950	0.01553	18.133	13.59	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	25.52940		0.02553		22.02770	0.02203	25.529	13.44	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	827.42940		0.82743		888.12770	0.88813	827.429	13.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	737.29140		0.73729		796.84370	0.79684	737.291	13.29	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	35.39140		0.03539		30.74370	0.03074	35.391	13.29	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	608.01610		0.60802		665.28480	0.66528	608.016	13.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	56.11610		0.05612		49.18480	0.04918	56.116	13.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	66.98180		0.06698		57.06830	0.05707	66.982	13.16	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	568.88180		0.56888		623.16830	0.62317	568.882	13.16	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	553.61630		0.55362		606.59700	0.60660	553.616	13.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	71.71630		0.07172		60.49700	0.06050	71.716	13.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	531.14850		0.53115		582.05390	0.58205	531.148	13.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	79.24850		0.07925		65.95390	0.06595	79.249	13.25	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	92.98070		0.09298		78.32250	0.07832	92.981	13.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	494.88070		0.49488		544.42250	0.54442	494.881	13.34	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	487.80860		0.48781		537.07510	0.53708	487.809	13.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	95.90860		0.09591		80.97510	0.08098	95.909	13.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	473.84670		0.47385		522.56180	0.52256	473.847	13.39	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	101.94670		0.10195		86.46180	0.08646	101.947	13.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	105.05920		0.10506		89.29530	0.08930	105.059	13.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	466.95920		0.46696		515.39530	0.51540	466.959	13.41	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	460.13390		0.46013		508.28980	0.50829	460.134	13.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	108.23390		0.10823		92.18980	0.09219	108.234	13.42	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	426.94720		0.42695		473.69190	0.47369	426.947	13.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	125.04720		0.12505		107.59190	0.10759	125.047	13.51	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	143.45210		0.14345		124.56500	0.12457	143.452	13.60	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	395.35210		0.39535		440.66500	0.44066	395.352	13.60	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	365.36680		0.36537		409.23310	0.40923	365.367	13.69	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	163.46680		0.16347		143.13310	0.14313	163.467	13.69	49,040.04	300	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	336.99760		0.33700		379.40760	0.37941	336.998	13.78	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	185.09760		0.18510		163.30760	0.16331	185.098	13.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	208.34120		0.20834		185.09020	0.18509	208.341	13.86	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	310.24120		0.31024		351.19020	0.35119	310.241	13.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	305.08060		0.30508		345.73800	0.34574	305.081	13.88	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	213.18060		0.21318		189.63800	0.18964	213.181	13.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	285.07860		0.28508		324.56590	0.32457	285.079	13.95	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	233.17860		0.23318		208.46590	0.20847	233.179	13.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	248.83710		0.24884		223.24730	0.22325	248.837	14.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	270.73710		0.27074		309.34730	0.30935	270.737	14.00	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	261.48590		0.26149		299.51520	0.29952	261.486	14.04	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	259.58590		0.25959		233.41520	0.23342	259.586	14.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	241.53180		0.24153		276.00760	0.27601	241.532	14.24	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	289.63180		0.28963		259.90760	0.25991	289.632	14.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	321.14560		0.32115		287.90100	0.28790	321.146	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	223.04560		0.22305		254.00100	0.25400	223.046	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Call	209.25900		0.20926		238.94750	0.23895	209.259	14.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	347.35900		0.34736		312.84750	0.31285	347.359	14.60	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	205.94480		0.20594		235.32420	0.23532	205.945	14.64	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	354.04480		0.35404		319.22420	0.31922	354.045	14.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	388.25050		0.38825		351.92220	0.35192	388.251	14.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	190.15050		0.19015		218.02220	0.21802	190.150	14.84	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	162.14980		0.16215		187.20900	0.18721	162.150	15.25	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	460.24980		0.46025		421.10900	0.42111	460.250	15.25	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	138.40430		0.13840		160.92710	0.16093	138.404	15.65	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	536.50430		0.53650		494.82710	0.49483	536.504	15.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	576.04140		0.57604		533.19320	0.53319	576.041	15.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	127.94140		0.12794		149.29320	0.14929	127.941	15.85	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	118.32450		0.11832		138.57040	0.13857	118.325	16.05	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	616.42450		0.61642		572.47040	0.57247	616.424	16.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	109.48830		0.10949		128.68790	0.12869	109.488	16.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	657.58830		0.65759		612.58790	0.61259	657.588	16.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	874.58510		0.87459		824.39540	0.82440	874.585	17.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	76.48510		0.07649		90.49540	0.09050	76.485	17.38	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	54.80080		0.05480		65.47070	0.06547	54.801	18.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,102.90080		1.10290		1,049.37070	1.04937	1,102.901	18.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	39.73240		0.03973		48.28300	0.04828	39.732	19.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,337.83240		1.33783		1,282.18300	1.28218	1,337.832	19.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,577.64410		1.57764		1,520.00860	1.52001	1,577.644	20.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	29.54410		0.02954		36.10860	0.03611	29.544	20.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	22.52880		0.02253		27.65610	0.02766	22.529	21.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,820.62880		1.82063		1,761.55610	1.76156	1,820.629	21.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	19.37480		0.01937		23.83380	0.02383	19.375	22.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,967.47480		1.96747		1,907.73380	1.90773	1,967.475	22.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	18.46060		0.01846		22.72270	0.02272	18.461	22.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,016.56060		2.01656		1,956.62270	1.95662	2,016.561	22.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	16.06170		0.01606		19.79730	0.01980	16.062	23.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,164.16170		2.16416		2,103.69730	2.10370	2,164.162	23.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	15.48640		0.01549		17.92680	0.01793	15.486	24.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,313.58640		2.31359		2,251.82680	2.25183	2,313.586	24.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	8.54360		0.00854		12.44830	0.01245	8.544	30.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,556.64360		3.55664		3,496.34830	3.49635	3,556.644	30.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	5.89290		0.00589		8.81890	0.00882	5.893	30.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,803.99290		3.80399		3,742.71890	3.74272	3,803.993	30.29	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.70520		10.70520		10.76930	10.76930		14.07	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,617.55100		1.61755		1,681.33920	1.68134	1,617.551	15.94	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	2.35100		0.00235		2.03920	0.00204	2.351	15.94	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,607.61870		1.60762		1,671.39910	1.67140	1,607.619	15.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	2.41870		0.00242		2.09910	0.00210	2.419	15.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,597.68810		1.59769		1,661.46070	1.66146	1,597.688	15.87	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	2.48810		0.00249		2.16070	0.00216	2.488	15.87	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.71650		10.71650		10.78040	10.78040		14.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,416.85650		2.41686	2,480.74200	2.48074		2,416.856	18.67	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.35650		0.00036	0.34200	0.00034		0.356	18.67	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	56.00170		0.05600	49.62860	0.04963		56.002	13.21	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	672.50170		0.67250	730.02860	0.73003		672.502	13.21	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry			10.76530		10.76530	10.82850	10.82850			14.59	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,466.38800		2.46639	2,529.75920	2.52976		2,466.388	17.93	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	1.08800		0.00109	1.25920	0.00126		1.088	17.93	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	880.82090		0.88082	940.00710	0.94001		880.821	13.66	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	55.52090		0.05552	51.50710	0.05151		55.521	13.66	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.81580		10.81580	10.87870	10.87870			14.65	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	949.47540		0.94948	1,009.13560	1.00914		949.475	13.73	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	73.67540		0.07368	70.43560	0.07044		73.675	13.73	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	941.07460		0.94107	1,000.66400	1.00066		941.075	13.73	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	75.27460		0.07527	71.96400	0.07196		75.275	13.73	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	76.90140		0.07690	73.51870	0.07352		76.901	13.72	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	932.70140		0.93270	992.21870	0.99222		932.701	13.72	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			10.81740		10.81740	10.88040	10.88040			14.66	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,520.10270		2.52010	2,583.39330	2.58339		2,520.103	17.71	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	2.70270		0.00270	2.99330	0.00299		2.703	17.71	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	789.50350		0.78950	847.66940	0.84767		789.504	13.60	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	112.10350		0.11210	107.26940	0.10727		112.104	13.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.84510		10.84510	10.90790	10.90790			14.87	1,084,510.00	100	63,468.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,847.11260		2.84711	2,910.08260	2.91008		2,847.113	18.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	2.01260		0.00201	2.18260	0.00218		2.013	18.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,400.36920		2.40037	2,463.95510	2.46396		2,400.369	17.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	5.26920		0.00527	6.05510	0.00606		5.269	17.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,212.87260		2.21287	2,276.97830	2.27698		2,212.873	16.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	7.77260		0.00777	9.07830	0.00908		7.773	16.85	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,104.72340		2.10472	2,169.09510	2.16910		2,104.723	16.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	9.62340		0.00962	11.19510	0.01120		9.623	16.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,075.27350		2.07527	2,139.67650	2.13968		2,075.274	16.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	10.17350		0.01017	11.77650	0.01178		10.174	16.50	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,860.32390		1.86032	1,924.91650	1.92492		1,860.324	15.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	15.22390		0.01522	17.01650	0.01702		15.224	15.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,666.90920		1.66691	1,731.56390	1.73156		1,666.909	15.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	21.80920		0.02181	23.66390	0.02366		21.809	15.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,298.23280		1.29823	1,362.34360	1.36234		1,298.233	14.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	43.13280		0.04313	44.44360	0.04444		43.133	14.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,288.97800		1.28898	1,353.05710	1.35306		1,288.978	14.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	43.87800		0.04388	45.15710	0.04516		43.878	14.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,279.73640		1.27974	1,343.78260	1.34378		1,279.736	14.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	44.63640		0.04464	45.88260	0.04588		44.636	14.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,151.73350		1.15173	1,215.17200	1.21517		1,151.734	13.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	56.63350		0.05663	57.27200	0.05727		56.634	13.94	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,108.22780		1.10823	1,169.85630	1.16986		1,108.228	13.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	63.12780		0.06313	61.95630	0.06196		63.128	13.91	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	964.86840		0.96487	1,025.11510	1.02512		964.868	13.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	89.76840		0.08977	87.21510	0.08722		89.768	13.82	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	940.36900		0.94037	0.00000	0.00000		940.369	13.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	95.26900		0.09527	0.00000	0.00000		95.269	13.80	952,690.00	10,000	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	932.26080		0.93226	992.10190	0.99210		932.261	13.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	97.16080		0.09716	94.20190	0.09420		97.161	13.80	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	837.27930		0.83728	895.70780	0.89571		837.279	13.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	122.17930		0.12218	117.80780	0.11781		122.179	13.73	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	589.63110		0.58963	0.00000	0.00000		589.631	14.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	244.53110		0.24453	0.00000	0.00000		244.531	14.09	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	440.67000		0.44067	482.66870	0.48267		440.670	14.76	0.00	0	6.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	395.57000		0.39557		374.76870	0.37477	395.570	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	364.80830		0.36481		401.28560	0.40129	364.808	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	519.70830		0.51971		493.38560	0.49339	519.708	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	233.16040		0.23316		0.00000	0.00000	233.160	16.88	2,331,604.00	10,000	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	888.06040		0.88806		0.00000	0.00000	888.060	16.88	266,418.12	300	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	214.34300		0.21434		239.96130	0.23996	214.343	17.20	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	969.24300		0.96924		932.06130	0.93206	969.243	17.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	168.35660		0.16836		190.00380	0.19000	168.357	18.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,223.25660		1.22326		1,182.10380	1.18210	1,223.257	18.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	155.82660		0.15583		176.42750	0.17643	155.827	18.47	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,310.72660		1.31073		1,268.52750	1.26853	1,310.727	18.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	134.08560		0.13409		152.56420	0.15256	134.086	19.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,488.98560		1.48899		1,444.66420	1.44466	1,488.986	19.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	130.23450		0.13023		148.32430	0.14832	130.235	19.21	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,525.13450		1.52513		1,480.42430	1.48042	1,525.135	19.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	108.58650		0.10859		124.39960	0.12440	108.586	20.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,763.48650		1.76349		1,716.49960	1.71650	1,763.486	20.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	84.21710		0.08422		97.26520	0.09727	84.217	21.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,139.11710		2.13912		2,089.36520	2.08937	2,139.117	21.26	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.85330		10.85330		10.91600	10.91600		14.86	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,084.21580		2.08422		2,148.66450	2.14866	2,084.216	16.48	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	10.91580		0.01092		12.66450	0.01266	10.916	16.48	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	124.62180		0.12462		120.57190	0.12057	124.622	13.72	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	847.92180		0.84792		906.57190	0.90657	847.922	13.72	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	136.69810		0.13670		155.31960	0.15532	136.698	19.17	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,523.39810		1.52340		1,479.31960	1.47932	1,523.398	19.17	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.96220		10.96220		11.02660	11.02660		15.45	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,103.19190		1.10319		1,161.27300	1.16127	1,103.192	14.09	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	130.99190		0.13099		124.67300	0.12467	130.992	14.09	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,095.41840		1.09542		1,153.39880	1.15340	1,095.418	14.09	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	133.21840		0.13322		126.79880	0.12680	133.218	14.09	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,087.67210		1.08767		1,145.54860	1.14555	1,087.672	14.09	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	135.47210		0.13547		128.94860	0.12895	135.472	14.09	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	855.00510		0.85501		909.03360	0.90903	855.005	14.14	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	222.80510		0.22281		212.43360	0.21243	222.805	14.14	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	254.21350		0.25421		276.63800	0.27664	254.213	18.43	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,362.01350		1.36201		1,320.03800	1.32004	1,362.014	18.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.00300		11.00300		11.06840	11.06840		15.62	0.00	0	6,940.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	7.16940		0.00717		7.64480	0.00764	7.169	18.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,110.16940		3.11017		3,176.04480	3.17604	3,110.169	18.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	14.44670		0.01445		14.68890	0.01469	14.447	17.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,617.44670		2.61745		2,683.08890	2.68309	2,617.447	17.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,151.08800		2.15109		2,215.34400	2.21534	2,151.088	15.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	28.08800		0.02809		26.94400	0.02694	28.088	15.86	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,131.97250		2.13197		2,196.02540	2.19603	2,131.973	15.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	28.97250		0.02897		27.62540	0.02763	28.973	15.82	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	33.77860		0.03378		32.28890	0.03229	33.779	15.65	675,572.00	20,000	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,036.77860		2.03678		2,100.68890	2.10069	2,036.779	15.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,755.75590		1.75576		1,819.13850	1.81914	1,755.756	15.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	52.75590		0.05276		50.73850	0.05074	52.756	15.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,483.63980		1.48364		1,546.27610	1.54628	1,483.640	14.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	80.63980		0.08064		77.87610	0.07788	80.640	14.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	120.66990		0.12067		116.80970	0.11681	120.670	14.06	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,223.66990		1.22367		1,285.20970	1.28521	1,223.670	14.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,145.81310		1.14581		1,201.43720	1.20144	1,145.813	14.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	142.81310		0.14281		133.03720	0.13304	142.813	14.10	714,065.50	5,000	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,005.48550		1.00549		1,059.76520	1.05977	1,005.486	14.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Put	192.48550	0.19249		181.36520	0.18137	192.485	14.18	0.00	0	2,870.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Put	198.31960	0.19832		187.05470	0.18705	198.320	14.19	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Call	991.31960	0.99132		1,045.45470	1.04545	991.320	14.19	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Call	977.27210	0.97727		1,031.26530	1.03127	977.272	14.20	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Put	204.27210	0.20427		192.86530	0.19287	204.272	14.20	0.00	0	23,934.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	935.84330	0.93584		989.41300	0.98941	935.843	14.23	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	222.84330	0.22284		211.01300	0.21101	222.843	14.23	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	226.04430	0.22604		214.14140	0.21414	226.044	14.23	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	929.04430	0.92904		982.54140	0.98254	929.044	14.23	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	922.27570	0.92228		975.70300	0.97570	922.276	14.24	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	229.27570	0.22928		217.30300	0.21730	229.276	14.24	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Call	875.74980	0.87575		928.67160	0.92867	875.750	14.27	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Put	252.74980	0.25275		240.27160	0.24027	252.750	14.27	0.00	0	250.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Put	299.73900	0.29974		283.16000	0.28316	299.739	14.42	1,498,695.00	5,000	10,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Call	802.73900	0.80274		851.56000	0.85156	802.739	14.42	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	589.39000	0.58939		628.05660	0.62806	589.390	15.50	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	536.39000	0.53639		509.65660	0.50966	536.390	15.50	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Call	407.55400	0.40755		437.39170	0.43739	407.554	16.90	0.00	0	250.00
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Put	914.55400	0.91455		878.99170	0.87899	914.554	16.90	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,300.25570	1.30026		1,257.99310	1.25799	1,300.256	18.17	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	303.25570	0.30326		326.39310	0.32639	303.256	18.17	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	286.48940	0.28649		308.47710	0.30848	286.489	18.43	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,383.48940	1.38349		1,340.07710	1.34008	1,383.489	18.43	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Call	248.83420	0.24883		268.61740	0.26862	248.834	19.04	0.00	0	23,934.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Put	1,595.83420	1.59583		1,550.21740	1.55022	1,595.834	19.04	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Put	1,630.44800	1.63045		1,584.44050	1.58444	1,630.448	19.14	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Call	243.44800	0.24345		262.84050	0.26284	243.448	19.14	0.00	0	2,870.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Call	236.94310	0.23694		255.86280	0.25586	236.943	19.26	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Put	1,673.94310	1.67394		1,627.46280	1.62746	1,673.943	19.26	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	217.69760	0.21770		235.18730	0.23519	217.698	19.65	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	1,814.69760	1.81470		1,766.78730	1.76679	1,814.698	19.65	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	166.49390	0.16649		179.98990	0.17999	166.494	21.00	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,313.49390	2.31349		2,261.58990	2.26159	2,313.494	21.00	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry			11.08820	11.08820		11.15480	11.15480		16.03	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry	10.16	Call	1,137.14540	1.13715		1,191.70100	1.19170	1,137.145	14.40	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry	10.16	Put	208.94540	0.20895		196.90100	0.19690	208.945	14.40	0.00	0	3,882.00
\$ / R	On	04/11/2014	Any day expiry	11.91	Call	405.08770	0.40509		431.59720	0.43160	405.088	17.91	0.00	0	3,882.00
\$ / R	On	04/11/2014	Any day expiry	11.91	Put	1,226.88770	1.22689		1,186.79720	1.18680	1,226.888	17.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			11.15310	11.15310		11.22010	11.22010		16.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	3,170.62970	3.17063		3,237.97800	3.23798	3,170.630	18.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	17.52970	0.01753		17.87800	0.01788	17.530	18.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	2,732.19760	2.73220		2,799.28470	2.79928	2,732.198	16.96	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	29.09760	0.02910		29.18470	0.02918	29.098	16.96	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,683.84510	2.68385		2,750.88210	2.75088	2,683.845	16.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	30.74510	0.03075		30.78210	0.03078	30.745	16.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	2,635.57870	2.63558		2,702.56130	2.70256	2,635.579	16.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	32.47870	0.03248		32.46130	0.03246	32.479	16.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Call	2,207.46210	2.20746		2,272.86110	2.27286	2,207.462	15.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Put	54.36210	0.05436		52.76110	0.05276	54.362	15.77	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Call	1,756.59290	1.75659		1,820.11520	1.82012	1,756.593	15.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Put	103.49290	0.10349		100.01520	0.10002	103.493	15.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,669.89760	1.66990		1,732.89360	1.73289	1,669.898	15.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	116.79760	0.11680		112.79360	0.11279	116.798	15.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,337.93920	1.33794		1,398.17030	1.39817	1,337.939	14.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	184.83920	0.18484		178.07030	0.17807	184.839	14.56	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Call	1,073.65380	1.07365		1,126.40920	1.12641	1,073.654	14.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	300.55380	0.30055		286.30920	0.28631	300.554	14.78	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	999.18130		0.99918		1,050.43190	1.05043	999.181	14.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	346.08130		0.34608		330.33190	0.33033	346.081	14.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	755.34170		0.75534		796.22990	0.79623	755.342	15.89	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	602.24170		0.60224		576.12990	0.57613	602.242	15.89	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	578.72340		0.57872		612.89830	0.61290	578.723	17.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	925.62340		0.92562		892.79830	0.89280	925.623	17.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	450.66290		0.45066		478.87340	0.47887	450.663	18.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,297.56290		1.29756		1,258.77340	1.25877	1,297.563	18.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	448.51340		0.44851		476.61970	0.47662	448.513	18.12	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	1,305.41340		1.30541		1,266.51970	1.26652	1,305.413	18.12	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.33510		11.33510		11.39740	11.39740		16.86	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	963.13640		0.96314		1,005.10190	1.00510	963.136	16.07	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	618.03640		0.61804		597.70190	0.59770	618.036	16.07	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	623.73000		0.62373		603.27530	0.60328	623.730	16.09	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	958.83000		0.95883		1,000.67530	1.00068	958.830	16.09	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	954.55180		0.95455		996.26760	0.99627	954.552	16.11	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	629.45180		0.62945		608.86760	0.60887	629.452	16.11	0.00	0	0.00
\$ / R MAXI	On 10/01/2014	Any day expiry			10.59840		10.59840		10.66030	10.66030		14.51	0.00	0	0.00
\$ / R MAXI	On 10/01/2014	Any day expiry	10.30	Call	30,178.08560		0.30178		36,408.76190	0.36409	30,178.086	18.72	0.00	0	200.00
\$ / R MAXI	On 10/01/2014	Any day expiry	10.30	Put	338.08560		0.00338		378.76190	0.00379	338.086	18.72	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.70190		10.70190		10.76610	10.76610		14.04	107,019.00	10	372.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	47,384.67210		0.47385		52,256.17590	0.52256	47,384.672	13.39	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	10,194.67210		0.10195		8,646.17590	0.08646	10,194.672	13.39	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	37,123.56900		0.37124		41,539.14910	0.41539	37,123.569	13.67	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	15,933.56900		0.15934		13,929.14910	0.13929	15,933.569	13.67	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	36,536.68400		0.36537		40,923.30930	0.40923	36,536.684	13.69	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	16,346.68400		0.16347		14,313.30930	0.14313	16,346.684	13.69	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	35,956.44110		0.35956		40,314.07000	0.40314	35,956.441	13.70	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	16,766.44110		0.16766		14,704.07000	0.14704	16,766.441	13.70	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.84510		10.84510		10.90790	10.90790		14.87	0.00	0	207.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	49,091.25890		0.49091		53,538.66260	0.53539	49,091.259	14.51	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	33,581.25890		0.33581		31,748.66260	0.31749	33,581.259	14.51	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	48,614.32870		0.48614		53,039.32230	0.53039	48,614.329	14.53	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	34,104.32870		0.34104		32,249.32230	0.32249	34,104.329	14.53	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	48,141.24820		0.48141		52,543.80130	0.52544	48,141.248	14.56	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	34,631.24820		0.34631		32,753.80130	0.32754	34,631.248	14.56	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.00300		11.00300		11.06840	11.06840		15.62	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	72,909.70970		0.72910		77,268.17460	0.77268	72,909.710	14.76	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	36,609.70970		0.36610		34,428.17460	0.34428	36,609.710	14.76	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	72,410.01030		0.72410		76,751.83670	0.76752	72,410.010	14.78	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	37,110.01030		0.37110		34,911.83670	0.34912	37,110.010	14.78	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	71,913.38420		0.71913		76,238.94840	0.76239	71,913.384	14.80	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	37,613.38420		0.37613		35,398.94840	0.35399	37,613.384	14.80	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			17.53290		17.53290		17.65930	17.65930		13.25	473,388.30	27	31,074.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	4,683.14470		4.68314		4,809.54590	4.80955	4,683.145	22.17	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.24470		0.00024		0.24590	0.00025	0.245	22.17	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	4,533.23720		4.53324		4,659.64680	4.65965	4,533.237	21.94	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.33720		0.00034		0.34680	0.00035	0.337	21.94	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	3,286.22050		3.28622		3,413.27180	3.41327	3,286.220	19.60	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3.32050		0.00332		3.97180	0.00397	3.321	19.60	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	3,246.37680		3.24638		3,373.42440	3.37342	3,246.377	19.47	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	3.47680		0.00348		4.12440	0.00412	3.477	19.47	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	3,236.41700		3.23642		3,363.46370	3.36346	3,236.417	19.44	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	3.51700		0.00352		4.16370	0.00416	3.517	19.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	3,226.45770		3.22646	3,353.50320	3.35350		3,226.458	19.41	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	3.55770		0.00356	4.20320	0.00420		3.558	19.41	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	3,037.33430		3.03733	3,164.33830	3.16434		3,037.334	18.79	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4.43430		0.00443	5.03830	0.00504		4.434	18.79	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	2,146.09130		2.14609	2,271.83470	2.27183		2,146.091	15.87	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	13.19130		0.01319	12.53470	0.01253		13.191	15.87	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	706.26660		0.70627	804.62190	0.80462		706.267	12.76	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	173.36660		0.17337	145.32190	0.14532		173.367	12.76	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	155.05880		0.15506	189.80940	0.18981		155.059	14.95	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,022.15880		1.02216	930.50940	0.93051		1,022.159	14.95	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.75530		17.75530	17.87960	17.87960			14.24	0.00	0	1,570.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,794.17150		1.79417	1,914.02580	1.91403		1,794.171	12.85	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	78.87150		0.07887	74.42580	0.07443		78.871	12.85	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,785.53190		1.78553	1,904.60360	1.90460		1,785.532	12.86	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	80.23190		0.08023	75.00360	0.07500		80.232	12.86	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,776.91200		1.77691	1,895.18870	1.89519		1,776.912	12.86	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	81.61200		0.08161	75.58870	0.07559		81.612	12.86	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,141.17280		1.14117	1,234.79480	1.23479		1,141.173	13.37	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	265.87280		0.26587	235.19480	0.23519		265.873	13.37	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.99940		17.99940	18.12850	18.12850			15.02	0.00	0	320.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,512.91930		1.51292	1,612.37490	1.61237		1,512.919	13.96	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	353.51930		0.35352	323.87490	0.32387		353.519	13.96	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,506.08490		1.50608	1,605.29730	1.60530		1,506.085	13.96	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	356.68490		0.35668	326.79730	0.32680		356.685	13.96	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,499.26940		1.49927	1,598.23290	1.59823		1,499.269	13.96	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	359.86940		0.35987	329.73290	0.32973		359.869	13.96	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.22960		18.22960	18.35980	18.35980			15.44	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,391.84020		1.39184	1,469.36330	1.46936		1,391.840	14.70	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	702.24020		0.70224	649.56330	0.64956		702.240	14.70	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,386.79780		1.38680	1,464.10130	1.46410		1,386.798	14.71	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	707.19780		0.70720	654.30130	0.65430		707.198	14.71	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,381.77310		1.38177	1,458.85730	1.45886		1,381.773	14.72	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	712.17310		0.71217	659.05730	0.65906		712.173	14.72	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10231		0.10231	0.10277	0.10277			13.43	0.00	0	164.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,239.74430		0.01240	1,284.76730	0.01285		1,239.744	15.97	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	8.44430		0.00008	7.56730	0.00008		8.444	15.97	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	369.04540		0.00369	401.08880	0.00401		369.045	13.43	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	137.74540		0.00138	123.88880	0.00124		137.745	13.43	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	70.02650		0.00070	80.80820	0.00081		70.026	17.19	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	838.72650		0.00839	803.60820	0.00804		838.726	17.19	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10373		0.10373	0.10418	0.10418			15.44	0.00	0	12,884.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,394.80330		0.01395	1,440.00440	0.01440		1,394.803	13.73	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	21.30330		0.00021	21.70440	0.00022		21.303	13.73	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	624.81490		0.00625	655.36180	0.00655		624.815	15.44	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	251.31490		0.00251	237.06180	0.00237		251.315	15.44	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	253.98980		0.00254	270.92120	0.00271		253.990	18.14	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	880.48980		0.00880	852.62120	0.00853		880.490	18.14	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.57690		14.57690	14.65460	14.65460			13.29	7,550,834.20	518	77,251.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,091.64310		2.09164	2,168.83770	2.16884		2,091.643	16.21	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	4.74310		0.00474	4.23770	0.00424		4.743	16.21	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,081.70590		2.08171	2,158.89200	2.15889		2,081.706	16.16	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	4.80590		0.00481	4.29200	0.00429		4.806	16.16	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,071.76960		2.07177	2,148.94730	2.14895		2,071.770	16.12	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	4.86960		0.00487	4.34730	0.00435		4.870	16.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,932.77250		1.93277	2,009.81320	2.00981		1,932.773	15.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	5.87250		0.00587	5.21320	0.00521		5.873	15.51	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,734.64980		1.73465	1,811.42250	1.81142		1,734.650	14.63	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	7.74980		0.00775	6.82250	0.00682		7.750	14.63	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	898.60290		0.89860	841.10880	0.84111		898.603	15.35	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	125.50290		0.12550	145.70880	0.14571		125.503	15.35	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.77190		14.77190	14.84830	14.84830			14.25	0.00	0	19,438.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,137.04160		1.13704	1,201.32340	1.20132		1,137.042	13.39	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	155.14160		0.15514	143.02340	0.14302		155.142	13.39	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,129.22600		1.12923	1,193.36600	1.19337		1,129.226	13.39	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	157.32600		0.15733	145.06600	0.14507		157.326	13.39	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,121.43390		1.12143	1,185.43370	1.18543		1,121.434	13.38	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	159.53390		0.15953	147.13370	0.14713		159.534	13.38	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.98880		14.98880	15.06990	15.06990			14.92	0.00	0	750.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,051.85320		1.05185	1,104.66050	1.10466		1,051.853	14.00	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	403.05320		0.40305	374.76050	0.37476		403.053	14.00	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	407.42960		0.40743	378.44830	0.37845		407.430	14.01	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,046.22960		1.04623	1,098.34830	1.09835		1,046.230	14.01	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,040.62770		1.04063	1,092.58600	1.09259		1,040.628	14.03	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	411.82770		0.41183	382.68600	0.38269		411.828	14.03	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.19710		15.19710	15.28110	15.28110			15.48	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,756.93960		1.75694	1,825.58520	1.82559		1,756.940	14.13	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	249.83960		0.24984	234.48520	0.23449		249.840	14.13	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,749.16840		1.74917	1,817.69140	1.81769		1,749.168	14.13	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	252.06840		0.25207	236.59140	0.23659		252.068	14.13	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,741.79060		1.74179	1,809.80810	1.80981		1,741.791	14.13	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	254.69060		0.25469	238.70810	0.23871		254.691	14.13	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.44930		15.44930	15.52780	15.52780			16.06	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	778.23310		0.77823	743.27230	0.74327		778.233	15.36	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,287.53310		1.28753	1,331.07230	1.33107		1,287.533	15.36	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,282.96690		1.28297	1,326.38380	1.32638		1,282.967	15.37	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	783.66690		0.78367	748.58380	0.74858		783.667	15.37	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,278.41850		1.27842	1,321.71340	1.32171		1,278.419	15.38	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	789.11850		0.78912	753.91340	0.75391		789.119	15.38	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.36774		110.36774	110.36644	110.36644			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	622.26000		0.62226	623.56000	0.62356		622.260	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	632.26000		0.63226	633.56000	0.63356		632.260	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	642.26000		0.64226	643.56000	0.64356		642.260	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.72465		107.72465	107.72208	107.72208			0.00	0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	734.65000		0.73465	732.08000	0.73208		734.650	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	724.65000		0.72465	722.08000	0.72208		724.650	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	714.65000		0.71465	712.08000	0.71208		714.650	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			113.68204		113.68204	113.40295	113.40295			0.00	0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,692.04000		3.69204	3,412.95000	3.41295		3,692.040	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	3,682.04000		3.68204	3,402.95000	3.40295		3,682.040	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2050	On 06/02/2014	Bond Future	110.01	Call	3,672.04000		3.67204	3,392.95000	3.39295		3,672.040		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 06/02/2014	Index Future			413.84100		413.84100	413.04800	413.04800				0.00	0	0.00
AL37	On 08/05/2014	Index Future			419.28500		419.28500	418.48100	418.48100				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			488.39400		488.39400	486.74700	486.74700				0.00	0	1.00
AL7T	On 08/05/2014	Index Future			494.81900		494.81900	493.14900	493.14900				0.00	0	0.00
ALBI	On 06/02/2014	Index Future			439.49500		439.49500	437.75600	437.75600				0.00	0	803.00
ALBI	On 08/05/2014	Index Future			445.27700		445.27700	443.51300	443.51300				0.00	0	35.00
ALBI	On 07/08/2014	Index Future			451.29900		451.29900	449.51200	449.51200				0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.50590		9.50590	9.58770	9.58770			11.80	1,140,708.00	120	9,017.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	202.35530		0.20236	248.52150	0.24852		202.355	11.80	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	186.45530		0.18646	150.82150	0.15082		186.455	11.80	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	197.50550		0.19751	243.01650	0.24302		197.505	11.80	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	191.60550		0.19161	155.31650	0.15532		191.605	11.80	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	192.92200		0.19292	237.59490	0.23759		192.922	11.82	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	197.02200		0.19702	159.89490	0.15989		197.022	11.82	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.57690		9.57690	9.65750	9.65750			12.03	0.00	0	1,497.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	518.99700		0.51900	577.85700	0.57786		518.997	11.92	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	142.09700		0.14210	120.35700	0.12036		142.097	11.92	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	249.60620		0.24961	286.00910	0.28601		249.606	12.19	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	372.70620		0.37271	328.50910	0.32851		372.706	12.19	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	185.43020		0.18543	214.44770	0.21445		185.430	12.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	498.53020		0.49853	446.94770	0.44695		498.530	12.48	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	182.49440		0.18249	211.15000	0.21115		182.494	12.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	505.59440		0.50559	453.65000	0.45365		505.594	12.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	179.59990		0.17960	207.89660	0.20790		179.600	12.51	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	512.69990		0.51270	460.39660	0.46040		512.700	12.51	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	48.71530		0.04872	57.70350	0.05770		48.715	13.80	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	1,171.81530		1.17182	1,100.20350	1.10020		1,171.815	13.80	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.65690		9.65690	9.73990	9.73990			12.14	0.00	0	2,500.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	445.88860		0.44589	494.84560	0.49485		445.889	12.12	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	328.98860		0.32899	294.94560	0.29495		328.989	12.12	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	333.80230		0.33380	299.45650	0.29946		333.802	12.12	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	440.70230		0.44070	489.35650	0.48936		440.702	12.12	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	435.55770		0.43556	483.90600	0.48391		435.558	12.12	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	338.65770		0.33866	304.00600	0.30401		338.658	12.12	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.73100		9.73100	9.81480	9.81480			12.29	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	529.16380		0.52916	578.58810	0.57859		529.164	12.26	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	388.16380		0.38816	353.78810	0.35379		388.164	12.26	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	524.01680		0.52402	573.17870	0.57318		524.017	12.27	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	393.01680		0.39302	358.37870	0.35838		393.017	12.27	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	518.90140		0.51890	567.80830	0.56781		518.901	12.27	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	397.90140		0.39790	363.00830	0.36301		397.901	12.27	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.96990		9.96990	10.07240	10.07240			12.58	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	231.35760		0.23136	290.18630	0.29019		231.358	12.52	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	201.45760		0.20146	157.78630	0.15779		201.458	12.52	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	226.46780		0.22647	284.54160	0.28454		226.468	12.53	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	206.56780		0.20657	162.14160	0.16214		206.568	12.53	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
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	221.65210		0.22165	278.96880	0.27897	221.652	12.54	0.00	0	0.00	
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	211.75210		0.21175	166.56880	0.16657	211.752	12.54	0.00	0	0.00	
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.08130		10.08130	10.18220	10.18220		13.15	0.00	0	0.00	
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	468.48740		0.46849	536.04960	0.53605	468.487	12.82	0.00	0	0.00	
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	227.18740		0.22719	193.84960	0.19385	227.187	12.82	0.00	0	0.00	
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	462.85500		0.46285	529.95620	0.52996	462.855	12.84	0.00	0	0.00	
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	231.55500		0.23155	197.75620	0.19776	231.555	12.84	0.00	0	0.00	
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	457.27190		0.45727	523.91340	0.52391	457.272	12.85	0.00	0	0.00	
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	235.97190		0.23597	201.71340	0.20171	235.972	12.85	0.00	0	0.00	
CF CANDO CAFC	On 12/12/2014	Can-Do Future			204.56170		204.56170	-239.22680	-239.22680			0.00	0	2,304.00	
CF CANDO CAFE	On 12/12/2014	Can-Do Future			772.39940		772.39940	801.18550	801.18550			0.00	0	26,600.00	
CF CANDO CAFH	On 12/12/2014	Can-Do Future			842.15140		842.15140	873.17310	873.17310			0.00	0	3,784.00	
CF CANDO CAFI	On 17/03/2014	Can-Do Future			151.77970		151.77970	151.08980	151.08980			0.00	0	2,500.00	
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			163.70220		163.70220	207.00600	207.00600			0.00	0	4,488.00	
CF CANDO CAFK	On 12/12/2014	Can-Do Future			745.43710		745.43710	774.87360	774.87360			0.00	0	3,101.00	
CHF / R	On 17/03/2014	Foreign Exchange Future			11.79200		11.79200	11.90050	11.90050		13.44	0.00	0	469.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	579.85250		0.57985	672.27920	0.67228	579.853	12.67	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	77.85250		0.07785	61.77920	0.06178	77.853	12.67	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	572.33140		0.57233	663.62960	0.66363	572.331	12.69	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	80.33140		0.08033	63.12960	0.06313	80.331	12.69	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	564.86330		0.56486	655.69850	0.65570	564.863	12.70	0.00	0	0.00	
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	82.86330		0.08286	65.19850	0.06520	82.863	12.70	0.00	0	0.00	
CHF / R	On 13/06/2014	Foreign Exchange Future			11.95870		11.95870	12.06680	12.06680		14.76	0.00	0	75.00	
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	642.80340		0.64280	715.13860	0.71514	642.803	14.09	0.00	0	0.00	
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	274.10340		0.27410	238.33860	0.23834	274.103	14.09	0.00	0	0.00	
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	637.14480		0.63714	709.10850	0.70911	637.145	14.10	0.00	0	0.00	
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	278.44480		0.27844	242.30850	0.24231	278.445	14.10	0.00	0	0.00	
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	631.52830		0.63153	703.11730	0.70312	631.528	14.12	0.00	0	0.00	
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	282.82830		0.28283	246.31730	0.24632	282.828	14.12	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future			1.76920		1.76920	1.77810	1.77810		14.67	176,920.00	100	100.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	917.79520		0.09178	994.49690	0.09945	917.795	13.48	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	125.79520		0.01258	113.49690	0.01135	125.795	13.48	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	842.09660		0.08421	916.44590	0.09164	842.097	13.48	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	150.09660		0.01501	135.44590	0.01354	150.097	13.48	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	772.51910		0.07725	844.28040	0.08443	772.519	13.60	0.00	0	0.00	
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	180.51910		0.01805	163.28040	0.01633	180.519	13.60	0.00	0	0.00	
CNH / R	On 13/06/2014	Foreign Exchange Future			1.78930		1.78930	1.79820	1.79820		14.77	0.00	0	0.00	
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,244.02880		0.12440	1,324.23630	0.13242	1,244.029	13.77	0.00	0	0.00	
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	251.02880		0.02510	242.23630	0.02422	251.029	13.77	0.00	0	0.00	
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,173.02090		0.11730	1,251.52260	0.12515	1,173.021	13.77	0.00	0	0.00	
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	280.02090		0.02800	269.52260	0.02695	280.021	13.77	0.00	0	0.00	
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,108.27660		0.11083	1,185.03890	0.11850	1,108.277	13.87	0.00	0	0.00	
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	315.27660		0.03153	303.03890	0.03030	315.277	13.87	0.00	0	0.00	
EL28	On 06/02/2014	Bond Future			114.31510		114.31510	114.17601	114.17601			0.00	0	0.00	
EL28	On 06/02/2014	Bond Future	110.99	Call	3,325.10000		3.32510	3,186.01000	3.18601	3,325.100	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	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 06/02/2014	Bond Future	111.00	Call	3,315.10000		3.31510	3,176.01000	3.17601		3,315.100		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	3,305.10000		3.30510	3,166.01000	3.16601		3,305.100		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.70806		83.88097	9.78025	83.35092		0.00		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	1,255.20000		1.25520	1,785.25000	1.78525		1,255.200		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	1,179.67000		1.17967	1,709.72000	1.70972		1,179.670		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	1,104.25000		1.10425	1,634.30000	1.63430		1,104.250		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.82762		81.20243	9.90225	80.66524		0.00		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	2,123.78000		2.12378	2,660.97000	2.66097		2,123.780		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	2,048.49000		2.04849	2,585.68000	2.58568		2,048.490		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	1,973.30000		1.97330	2,510.49000	2.51049		1,973.300		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			438.86500		438.86500	437.22200	437.22200		0.00		0.00	0	479.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	11,250.00000		1.12500	27,680.00000	2.76800		11,250.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	11,350.00000		1.13500	27,780.00000	2.77800		11,350.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	11,450.00000		1.14500	27,880.00000	2.78800		11,450.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			450.65100		450.65100	448.96400	448.96400		0.00		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	93,390.00000		9.33900	110,260.00000	11.02600		93,390.000		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	93,490.00000		9.34900	110,360.00000	11.03600		93,490.000		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	93,590.00000		9.35900	110,460.00000	11.04600		93,590.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 06/02/2014	Index Future			202.12200		202.12200	201.92000	201.92000		0.00		0.00	0	1,333.00
IGOV	On 08/05/2014	Index Future			204.80600		204.80600	204.60100	204.60100		0.00		0.00	0	7.00
ILBI	On 06/02/2014	Index Future			544.82700		544.82700	546.62900	546.62900		0.00		0.00	0	190.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	5.23000	94.77000		5.23000	94.77000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.26000	94.74000		5.26000	94.74000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.33000	94.67000		5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.40000	94.60000		5.40000	94.60000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	5.51000	94.49000		5.51000	94.49000			47,252,500.00	2,000	2,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.61000	94.39000		5.61000	94.39000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.92000	94.08000		5.95000	94.05000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.24000	93.76000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.55000	93.45000		6.60000	93.40000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.85000	93.15000		6.90000	93.10000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.15000	92.85000		7.20000	92.80000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.45000	92.55000		7.50000	92.50000			0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.84390	8.84390		8.88150	8.88150		9.56	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	709.09420	0.70909		746.55240	0.74655	709.094	10.46	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	5.19420	0.00519		5.05240	0.00505	5.194	10.46	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	699.33310	0.69933		736.78960	0.73679	699.333	10.42	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	5.43310	0.00543		5.28960	0.00529	5.433	10.42	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	689.58350	0.68958		727.03780	0.72704	689.584	10.37	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	5.68350	0.00568		5.53780	0.00554	5.684	10.37	0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.90170	8.90170		8.93810	8.93810		11.43	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.44	Call	546.63890	0.54664		581.58180	0.58158	546.639	11.07	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.44	Put	84.93890	0.08494		83.48180	0.08348	84.939	11.07	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.45	Call	538.88480	0.53888		573.68450	0.57368	538.885	11.06	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.45	Put	87.18480	0.08718		85.58450	0.08558	87.185	11.06	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.46	Call	531.53210	0.53153		566.17140	0.56617	531.532	11.07	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.46	Put	89.83210	0.08983		88.07140	0.08807	89.832	11.07	0.00	0	0.00
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future	1.36210	1.36210		1.36120	1.36120			0.00	0	575.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.36210	1.36210		1.36120	1.36120			0.00	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	9.87080	9.87080	0.10128	9.82970	9.82970		13.66	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.04	Call	1,578.58570	0.15786	0.10128	1,446.34770	0.14463	1,578.586	13.48	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.04	Put	3,270.58570	0.32706	0.10128	3,549.34770	0.35493	3,270.586	13.48	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.05	Call	1,539.32410	0.15393	0.10128	1,409.26410	0.14093	1,539.324	13.47	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.05	Put	3,331.32410	0.33313	0.10128	3,612.26410	0.36123	3,331.324	13.47	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.06	Call	1,500.70660	0.15007	0.10128	1,372.82690	0.13728	1,500.707	13.45	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.06	Put	3,392.70660	0.33927	0.10128	3,675.82690	0.36758	3,392.707	13.45	0.00	0	0.00
R023	On 06/02/2014		Bond Future	7.93212	102.34450		7.99414	101.95332			0.00	0	11,257.00
R023	On 06/02/2014	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	584.71000	0.58471		975.89000	0.97589	584.710		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.85	Put	521.03000	0.52103		912.21000	0.91221	521.030		0.00	0	0.00
R023	On 06/02/2014	7.86	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.86	Put	457.39000	0.45739		848.57000	0.84857	457.390		0.00	0	0.00
R023	On 08/05/2014		Bond Future	8.03373	99.77440		8.09833	99.37781			0.00	0	0.00
R023	On 08/05/2014	7.59	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	7.59	Put	2,780.25000	2.78025		3,176.84000	3.17684	2,780.250		0.00	0	0.00
R023	On 08/05/2014	7.60	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	7.60	Put	2,716.50000	2.71650		3,113.09000	3.11309	2,716.500		0.00	0	0.00
R023	On 08/05/2014	7.61	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	7.61	Put	2,652.80000	2.65280		3,049.39000	3.04939	2,652.800		0.00	0	0.00

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 06/02/2014	Bond Future			6.21903	116.39404		6.27396	116.30611		2.21	0.00	0	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	33.79000	0.03379	27.74000	0.02774		33.790	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	966.50000	0.96650	1,048.38000	1.04838		966.500	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	35.47000	0.03547	29.15000	0.02915		35.470	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	951.98000	0.95198	1,033.59000	1.03359		951.980	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	37.23000	0.03723	30.62000	0.03062		37.230	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	937.55000	0.93755	1,018.87000	1.01887		937.550	2.16	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.40157	111.11764		6.46792	111.02829		2.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	69.39000	0.06939	61.12000	0.06112		69.390	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,719.31000	1.71931	1,800.39000	1.80039		1,719.310	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	70.87000	0.07087	62.45000	0.06245		70.870	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,707.03000	1.70703	1,787.96000	1.78796		1,707.030	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	72.38000	0.07238	63.81000	0.06381		72.380	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,694.78000	1.69478	1,775.56000	1.77556		1,694.780	2.07	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.62190	112.62108		6.70460	112.53063		1.84	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	702.83000	0.70283	656.95000	0.65695		702.830	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	573.69000	0.57369	618.26000	0.61826		573.690	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	708.97000	0.70897	662.85000	0.66285		708.970	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	568.91000	0.56891	613.24000	0.61324		568.910	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	714.79000	0.71479	668.42000	0.66842		714.790	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	563.81000	0.56381	607.89000	0.60789		563.810	1.86	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.93230	107.38753		7.04106	107.29595		1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	360.93000	0.36093	331.06000	0.33106		360.930	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	989.39000	0.98939	1,051.10000	1.05110		989.390	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	363.84000	0.36384	333.80000	0.33380		363.840	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	983.79000	0.98379	1,045.33000	1.04533		983.790	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	366.77000	0.36677	336.55000	0.33655		366.770	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	978.22000	0.97822	1,039.58000	1.03958		978.220	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			8.23406	119.24599		8.30601	118.61539		13.74	0.00	0	61,546.00
R186	On 06/02/2014	Bond Future	7.74	Call	434.41000	0.43441	350.92000	0.35092		434.410	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,895.19000	4.89519	5,442.30000	5.44230		4,895.190	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	450.46000	0.45046	364.30000	0.36430		450.460	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,818.64000	4.81864	5,363.08000	5.36308		4,818.640	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	466.97000	0.46697	378.09000	0.37809		466.970	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,742.64000	4.74264	5,284.36000	5.28436		4,742.640	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,858.13000	4.85813	4,367.21000	4.36721		4,858.130	14.02	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	439.07000	0.43907	578.75000	0.57875		439.070	14.02	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.33374	120.81469		8.40838	120.17555		14.24	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	653.76000	0.65376	578.22000	0.57822		653.760	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,062.58000	12.06258	12,626.18000	12.62618		12,062.580	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	665.70000	0.66570	588.98000	0.58898		665.700	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,976.78000	11.97678	12,539.20000	12.53920		11,976.780	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	677.80000	0.67780	599.90000	0.59990		677.800	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,891.25000	11.89125	12,452.49000	12.45249		11,891.250	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,319.20000	1.31920	1,184.20000	1.18420		1,319.200	13.97	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,803.20000	8.80320	9,307.34000	9.30734		8,803.200	13.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,611.45000	3.61145	3,324.34000	3.32434		3,611.450	14.24	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,334.37000	4.33437	4,686.40000	4.68640		4,334.370	14.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,711.98000	4.71198	4,370.07000	4.37007		4,711.980	14.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	8.50	Put	3,294.97000		3.29497	3,592.20000	3.59220	3,294.970	14.37	0.00	0	1,933.00	
R186	On 08/05/2014	Bond Future	9.00	Call	7,335.02000		7.33502	6,892.70000	6.89270	7,335.020	14.64	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	9.00	Put	1,799.01000		1.79901	1,995.83000	1.99583	1,799.010	14.64	0.00	0	400.00	
R186	On 08/05/2014	Bond Future	9.25	Call	8,810.10000		8.81010	8,325.45000	8.32545	8,810.100	14.77	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	9.25	Put	1,291.97000		1.29197	1,446.46000	1.44646	1,291.970	14.77	0.00	0	8,000.00	
R186	On 07/08/2014	Bond Future			8.43186		117.15857	8.50924	116.51104		13.60	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Put	5,463.72000		5.46372	5,817.86000	5.81786	5,463.720	13.52	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Call	4,263.36000		4.26336	3,969.97000	3.96997	4,263.360	13.52	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Call	4,302.40000		4.30240	4,007.21000	4.00721	4,302.400	13.53	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Put	5,417.58000		5.41758	5,769.92000	5.76992	5,417.580	13.53	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Call	4,341.64000		4.34164	4,044.65000	4.04465	4,341.640	13.53	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Put	5,371.72000		5.37172	5,722.26000	5.72226	5,371.720	13.53	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.92	Call	7,097.26000		7.09726	6,694.28000	6.69428	7,097.260	13.82	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.92	Put	3,095.70000		3.09570	3,340.25000	3.34025	3,095.700	13.82	0.00	0	840.00	
R186	On 06/11/2014	Bond Future			8.52789		118.79695	8.60816	118.14046		12.94	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.14	Call	4,128.95000		4.12895	3,860.67000	3.86067	4,128.950	12.81	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.14	Put	7,376.30000		7.37630	7,764.51000	7.76451	7,376.300	12.81	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.15	Call	4,163.69000		4.16369	3,893.86000	3.89386	4,163.690	12.81	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.15	Put	7,325.73000		7.32573	7,712.39000	7.71239	7,325.730	12.81	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.16	Call	4,198.59000		4.19859	3,927.22000	3.92722	4,198.590	12.82	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.16	Put	7,275.41000		7.27541	7,660.53000	7.66053	7,275.410	12.82	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	9.17	Call	8,530.78000		8.53078	8,109.11000	8.10911	8,530.780	13.29	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	9.17	Put	3,422.57000		3.42257	3,657.39000	3.65739	3,422.570	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			277.14770		277.14770	277.14529	277.14529			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	2,842.30000		2.84230	2,844.71000	2.84471	2,842.300		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	2,852.30000		2.85230	2,854.71000	2.85471	2,852.300		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	2,862.30000		2.86230	2,864.71000	2.86471	2,862.300		0.00	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R201	On 06/02/2014	Bond Future			5.05173		104.30347	5.07309	104.28529		1.16	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Call	236.97000		0.23697	227.08000	0.22708	236.970		0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Put	76.94000		0.07694	85.23000	0.08523	76.940		0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Call	242.81000		0.24281	232.76000	0.23276	242.810		0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	74.29000		0.07429	82.42000	0.08242	74.290		0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Call	248.62000		0.24862	238.39000	0.23839	248.620		0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Put	71.61000		0.07161	79.56000	0.07956	71.610		0.00	0	0.00	
R201	On 08/05/2014	Bond Future			4.94745		105.67557	4.97827	105.65693		0.95	0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Call	173.35000		0.17335	166.65000	0.16665	173.350		0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.74	Put	298.97000		0.29897	310.91000	0.31091	298.970		0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Call	175.86000		0.17586	169.09000	0.16909	175.860		0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.75	Put	295.42000		0.29542	307.29000	0.30729	295.420		0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Call	178.40000		0.17840	171.55000	0.17155	178.400		0.00	0	0.00	
R201	On 08/05/2014	Bond Future	4.76	Put	291.90000		0.29190	303.69000	0.30369	291.900		0.00	0	0.00	
R201	On 07/08/2014	Bond Future			4.55405		102.69646	4.60587	102.67768		0.64	0.00	0	0.00	
R201	On 07/08/2014	Bond Future	5.29	Call	368.45000		0.36845	355.95000	0.35595	368.450		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future	5.29	Put	102.25000		0.10225		108.53000	0.10853	102.250	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	370.96000		0.37096		358.41000	0.35841	370.960	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	101.15000		0.10115		107.38000	0.10738	101.150	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	373.47000		0.37347		360.88000	0.36088	373.470	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	100.06000		0.10006		106.25000	0.10625	100.060	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			214.93527		214.93527		214.12808	214.12808			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	5,945.27000		5.94527		5,138.08000	5.13808	5,945.270		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	5,935.27000		5.93527		5,128.08000	5.12808	5,935.270		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	5,925.27000		5.92527		5,118.08000	5.11808	5,925.270		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			6.99988		107.29244		7.04772	107.13943		4.63	0.00	0	10,389.00
R203	On 06/02/2014	Bond Future	5.95	Call	3.41000		0.00341		2.80000	0.00280	3.410	4.50	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,432.20000		3.43220		3,584.60000	3.58460	3,432.200	4.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	12.34000		0.01234		10.21000	0.01021	12.340	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,810.43000		2.81043		2,961.31000	2.96131	2,810.430	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	13.14000		0.01314		10.87000	0.01087	13.140	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,778.16000		2.77816		2,928.90000	2.92890	2,778.160	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	13.99000		0.01399		11.58000	0.01158	13.990	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,745.95000		2.74595		2,896.55000	2.89655	2,745.950	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	346.27000		0.34627		302.44000	0.30244	346.270	4.60	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	859.64000		0.85964		968.82000	0.96882	859.640	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.14350		104.54368		7.19555	104.38843		4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	78.95000		0.07895		70.61000	0.07061	78.950	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,375.78000		4.37578		4,522.69000	4.52269	4,375.780	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	80.93000		0.08093		72.41000	0.07241	80.930	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,346.38000		4.34638		4,493.11000	4.49311	4,346.380	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	82.95000		0.08295		74.25000	0.07425	82.950	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,317.02000		4.31702		4,463.57000	4.46357	4,317.020	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	736.02000		0.73602		683.08000	0.68308	736.020	4.70	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,646.99000		1.64699		1,749.30000	1.74930	1,646.990	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,567.25000		1.56725		1,478.79000	1.47879	1,567.250	4.79	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	804.99000		0.80499		871.78000	0.87178	804.990	4.79	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.29332		105.95802		7.35015	105.80077		4.37	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	854.64000		0.85464		801.59000	0.80159	854.640	4.31	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,119.79000		2.11979		2,223.99000	2.22399	2,119.790	4.31	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,414.04000		1.41404		1,496.49000	1.49649	1,414.040	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,404.84000		1.40484		1,330.04000	1.33004	1,404.840	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,400.34000		1.40034		1,482.30000	1.48230	1,400.340	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,418.84000		1.41884		1,343.55000	1.34355	1,418.840	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,432.92000		1.43292		1,357.14000	1.35714	1,432.920	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,386.74000		1.38674		1,468.21000	1.46821	1,386.740	4.38	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.45782		103.27871		7.52029	103.11938		4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	900.72000		0.90072		848.52000	0.84852	900.720	4.15	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,493.27000		2.49327		2,600.40000	2.60040	2,493.270	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	909.84000		0.90984		857.25000	0.85725	909.840	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,476.37000		2.47637		2,583.11000	2.58311	2,476.370	4.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future	6.86	Call	919.03000		0.91903		866.06000	0.86606	919.030	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,459.54000		2.45954		2,565.90000	2.56590	2,459.540	4.15	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.13449		94.19954		9.20636	93.55098			0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,098.53000		2.09853		1,449.97000	1.44997	2,098.530		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	2,185.96000		2.18596		1,537.40000	1.53740	2,185.960		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,273.25000		2.27325		1,624.69000	1.62469	2,273.250		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			9.23471		95.43867		9.30889	94.78149			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,192.97000		1.19297		535.79000	0.53579	1,192.970		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,280.17000		1.28017		622.99000	0.62299	1,280.170		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,367.23000		1.36723		710.05000	0.71005	1,367.230		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			9.33568		92.47220		9.41228	91.80622			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,645.25000		2.64525		3,311.23000	3.31123	2,645.250		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,553.81000		2.55381		3,219.79000	3.21979	2,553.810		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	2,462.51000		2.46251		3,128.49000	3.12849	2,462.510		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.25758		104.12230		7.30488	103.92821		6.67	0.00	0	29,549.00
R204	On 06/02/2014	Bond Future	6.39	Call	25.14000		0.02514		21.40000	0.02140	25.140	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,665.82000		3.66582		3,856.17000	3.85617	3,665.820	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	26.59000		0.02659		22.63000	0.02263	26.590	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,624.42000		3.62442		3,814.55000	3.81455	3,624.420	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	28.10000		0.02810		23.93000	0.02393	28.100	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,583.10000		3.58310		3,773.02000	3.77302	3,583.100	6.50	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.38599		105.49200		7.43649	105.29514		6.47	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	147.85000		0.14785		134.06000	0.13406	147.850	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,569.72000		5.56972		5,752.79000	5.75279	5,569.720	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	151.21000		0.15121		137.14000	0.13714	151.210	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,531.53000		5.53153		5,714.32000	5.71432	5,531.530	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	154.63000		0.15463		140.29000	0.14029	154.630	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,493.41000		5.49341		5,675.93000	5.67593	5,493.410	6.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.51709		102.88829		7.57106	102.68885		6.53	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,187.62000		2.18762		2,296.14000	2.29614	2,187.620	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,901.93000		1.90193		1,811.01000	1.81101	1,901.930	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,919.97000		1.91997		1,828.47000	1.82847	1,919.970	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,168.55000		2.16855		2,276.49000	2.27649	2,168.550	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,938.12000		1.93812		1,846.04000	1.84604	1,938.120	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,149.60000		2.14960		2,256.96000	2.25696	2,149.600	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,573.39000		2.57339		2,463.14000	2.46314	2,573.390	6.60	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,606.37000		1.60637		1,695.56000	1.69556	1,606.370	6.60	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.65010		104.32695		7.70795	104.12487		6.39	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,422.48000		1.42248		1,354.61000	1.35461	1,422.480	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,763.63000		3.76363		3,897.84000	3.89784	3,763.630	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,435.42000		1.43542		1,367.11000	1.36711	1,435.420	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,740.62000		3.74062		3,874.39000	3.87439	3,740.620	6.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future	7.01	Call	1,448.43000		1.44843	1,379.68000	1.37968		1,448.430	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,717.68000		3.71768	3,851.01000	3.85101		3,717.680	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,085.02000		3.08502	2,971.52000	2.97152		3,085.020	6.50	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,904.78000		1.90478	1,993.36000	1.99336		1,904.780	6.50	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.54121		99.16110	7.59335	98.91797			8.56	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	36.35000		0.03635	30.77000	0.03077		36.350	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,356.98000		4.35698	4,594.53000	4.59453		4,356.980	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	38.23000		0.03823	32.37000	0.03237		38.230	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,309.66000		4.30966	4,546.93000	4.54693		4,309.660	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	40.20000		0.04020	34.05000	0.03405		40.200	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,262.47000		4.26247	4,499.45000	4.49945		4,262.470	8.36	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.66530		100.46553	7.72039	100.21901			8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	163.67000		0.16367	147.71000	0.14771		163.670	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,056.27000		7.05627	7,286.83000	7.28683		7,056.270	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	167.24000		0.16724	150.97000	0.15097		167.240	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,011.18000		7.01118	7,241.43000	7.24143		7,011.180	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	170.87000		0.17087	154.29000	0.15429		170.870	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,966.17000		6.96617	7,196.11000	7.19611		6,966.170	8.04	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.79139		98.18453	7.84965	97.93476			8.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,242.60000		2.24260	2,129.43000	2.12943		2,242.600	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,679.15000		2.67915	2,815.75000	2.81575		2,679.150	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,656.47000		2.65647	2,792.38000	2.79238		2,656.470	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,263.08000		2.26308	2,149.22000	2.14922		2,263.080	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,283.68000		2.28368	2,169.11000	2.16911		2,283.680	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,633.93000		2.63393	2,769.13000	2.76913		2,633.930	8.21	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.91272		99.55751	7.97439	99.30433			8.17	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,916.25000		1.91625	1,824.33000	1.82433		1,916.250	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,306.34000		4.30634	4,467.60000	4.46760		4,306.340	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,932.22000		1.93222	1,839.76000	1.83976		1,932.220	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,279.97000		4.27997	4,440.69000	4.44069		4,279.970	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,948.28000		1.94828	1,855.28000	1.85528		1,948.280	8.09	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,253.71000		4.25371	4,413.89000	4.41389		4,253.710	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			7.69822		97.34219	7.75530	97.04371			9.39	0.00	0	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	23.03000		0.02303	18.67000	0.01867		23.030	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,210.73000		5.21073	5,504.85000	5.50485		5,210.730	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	24.34000		0.02434	19.74000	0.01974		24.340	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,156.13000		5.15613	5,450.01000	5.45001		5,156.130	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	25.76000		0.02576	20.91000	0.02091		25.760	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,101.68000		5.10168	5,395.31000	5.39531		5,101.680	9.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future			7.80857		95.22675		7.86841	94.92411		9.57		0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	148.13000		0.14813		131.38000	0.13138	148.130	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,243.03000		8.24303		8,528.92000	8.52892	8,243.030	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	151.57000		0.15157		134.47000	0.13447	151.570	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,190.46000		8.19046		8,476.00000	8.47600	8,190.460	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	155.07000		0.15507		137.62000	0.13762	155.070	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,137.97000		8.13797		8,423.16000	8.42316	8,137.970	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.91897		96.51510		7.98170	96.20846		9.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,982.19000		2.98219		3,151.96000	3.15196	2,982.190	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,347.89000		2.34789		2,211.02000	2.21102	2,347.890	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,370.98000		2.37098		2,233.21000	2.23321	2,370.980	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,955.91000		2.95591		3,124.78000	3.12478	2,955.910	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,394.19000		2.39419		2,255.53000	2.25553	2,394.190	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,929.79000		2.92979		3,097.77000	3.09777	2,929.790	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,630.96000		3.63096		3,450.70000	3.45070	3,630.960	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,882.81000		1.88281		2,009.19000	2.00919	1,882.810	9.17	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.03033		94.46786		8.09618	94.15709		9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,869.21000		1.86921		1,760.75000	1.76075	1,869.210	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,712.43000		4.71243		4,914.74000	4.91474	4,712.430	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,887.00000		1.88700		1,777.80000	1.77780	1,887.000	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,681.19000		4.68119		4,882.76000	4.88276	4,681.190	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,904.89000		1.90489		1,794.96000	1.79496	1,904.890	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,650.07000		4.65007		4,850.91000	4.85091	4,650.070	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,324.35000		4.32435		4,136.94000	4.13694	4,324.350	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,135.13000		2.13513		2,258.49000	2.25849	2,135.130	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			9.04231		75.76835		9.11406	75.23405		19.71	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	433.51000		0.43351		357.33000	0.35733	433.510	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,351.12000		4.35112		4,809.24000	4.80924	4,351.120	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	448.29000		0.44829		369.86000	0.36986	448.290	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,284.77000		4.28477		4,740.64000	4.74064	4,284.770	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	463.43000		0.46343		382.71000	0.38271	463.430	19.49	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,218.92000		4.21892		4,672.50000	4.67250	4,218.920	19.49	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.13387		73.62067		9.20780	73.07915		20.22	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	519.66000		0.51966		459.57000	0.45957	519.660	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,111.05000		11.11105		11,592.48000	11.59248	11,111.050	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	529.50000		0.52950		468.43000	0.46843	529.500	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,030.23000		11.03023		11,510.68000	11.51068	11,030.230	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	539.48000		0.53948		477.42000	0.47742	539.480	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,949.69000		10.94969		11,429.15000	11.42915	10,949.690	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,550.41000		1.55041		1,402.56000	1.40256	1,550.410	19.86	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,463.97000		6.46397		6,857.64000	6.85764	6,463.970	19.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,944.73000		2.94473		2,707.24000	2.70724	2,944.730	20.10	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	3,941.56000		3.94156		4,245.59000	4.24559	3,941.560	20.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,852.08000		4.85208		4,523.48000	4.52348	4,852.080	20.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,230.86000		2.23086		2,443.78000	2.44378	2,230.860	20.37	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,418.43000		5.41843		5,067.98000	5.06798	5,418.430	20.45	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,902.10000		1.90210		2,093.17000	2.09317	1,902.100	20.45	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,961.64000		5.96164		5,592.05000	5.59205	5,961.640	20.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	9.75	Put	1,634.99000		1.63499		1,806.92000	1.80692	1,634.990	20.52	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,427.48000		6.42748		6,042.80000	6.04280	6,427.480	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,436.99000		1.43699		1,593.83000	1.59383	1,436.990	20.58	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.22385		74.61675		9.29998	74.06800		19.86	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,872.96000		3.87296		3,624.01000	3.62401	3,872.960	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,225.48000		5.22548		5,525.28000	5.52528	5,225.480	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,905.73000		3.90573		3,655.35000	3.65535	3,905.730	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,183.67000		5.18367		5,482.04000	5.48204	5,183.670	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,938.63000		3.93863		3,686.83000	3.68683	3,938.630	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,142.11000		5.14211		5,439.06000	5.43906	5,142.110	19.76	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.31292		72.51504		9.39133	71.95872		19.98	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,209.91000		4.20991		3,964.22000	3.96422	4,209.910	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,573.83000		6.57383		6,884.46000	6.88446	6,573.830	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,240.88000		4.24088		3,993.96000	3.99396	4,240.880	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,529.80000		6.52980		6,839.20000	6.83920	6,529.800	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,271.97000		4.27197		4,023.82000	4.02382	4,271.970	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,486.00000		6.48600		6,794.17000	6.79417	6,486.000	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			161.51654		161.51654		161.51388	161.51388			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	26.54000		0.02654		23.88000	0.02388	26.540		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	16.54000		0.01654		13.88000	0.01388	16.540		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	6.54000		0.00654		3.88000	0.00388	6.540		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.04590		129.04590		129.05003	129.05003			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	55.90000		0.05590		60.03000	0.06003	55.900		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	45.90000		0.04590		50.03000	0.05003	45.900		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	35.90000		0.03590		40.03000	0.04003	35.900		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			131.27873		131.27873		131.27816	131.27816			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	1,711.27000		1.71127		1,711.84000	1.71184	1,711.270		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	1,721.27000		1.72127		1,721.84000	1.72184	1,721.270		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	1,731.27000		1.73127		1,731.84000	1.73184	1,731.270		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			8.83467		87.15512		8.91160	86.56645		17.68	0.00	0	21,529.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 06/02/2014	Bond Future	8.29	Call	393.04000		0.39304		317.62000	0.31762	393.040	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,738.67000		4.73867		5,251.92000	5.25192	4,738.670	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	406.73000		0.40673		329.03000	0.32903	406.730	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,669.68000		4.66968		5,180.65000	5.18065	4,669.680	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	420.71000		0.42071		340.70000	0.34070	420.710	17.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,601.09000		4.60109		5,109.75000	5.10975	4,601.090	17.48	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.92916		84.76420		9.00850	84.16760		18.35	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	581.66000		0.58166		511.51000	0.51151	581.660	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,209.63000		11.20963		11,736.08000	11.73608	11,209.630	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	592.13000		0.59213		520.90000	0.52090	592.130	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,130.40000		11.13040		11,655.77000	11.65577	11,130.400	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	602.74000		0.60274		530.42000	0.53042	602.740	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,051.43000		11.05143		11,575.71000	11.57571	11,051.430	17.92	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.02340		85.91091		9.10523	85.30637		17.90	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,033.86000		4.03386		3,760.53000	3.76053	4,033.860	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,412.38000		5.41238		5,743.59000	5.74359	5,412.380	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,369.93000		5.36993		5,699.60000	5.69960	5,369.930	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,067.42000		4.06742		3,792.55000	3.79255	4,067.420	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,101.14000		4.10114		3,824.72000	3.82472	4,101.140	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,327.73000		5.32773		5,655.85000	5.65585	5,327.730	17.84	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.11815		83.57375		9.20256	82.96089		17.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,465.99000		4.46599		4,191.16000	4.19116	4,465.990	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,533.23000		6.53323		6,871.26000	6.87126	6,533.230	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,498.14000		4.49814		4,221.98000	4.22198	4,498.140	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,489.77000		6.48977		6,826.47000	6.82647	6,489.770	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,530.43000		4.53043		4,252.92000	4.25292	4,530.430	17.71	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,446.54000		6.44654		6,781.89000	6.78189	6,446.540	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			9.14282		76.60809		9.21461	76.05522		21.16	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,317.51000		1.31751		1,132.14000	1.13214	1,317.510	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,517.99000		2.51799		2,885.49000	2.88549	2,517.990	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,348.95000		1.34895		1,160.15000	1.16015	1,348.950	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,469.87000		2.46987		2,833.94000	2.83394	2,469.870	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,380.86000		1.38086		1,188.59000	1.18859	1,380.860	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,422.37000		2.42237		2,782.97000	2.78297	2,422.370	21.04	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.23208		74.33106		9.30604	73.77081		21.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,867.45000		2.86745		2,639.81000	2.63981	2,867.450	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,752.85000		4.75285		5,085.46000	5.08546	4,752.850	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,899.91000		2.89991		2,670.43000	2.67043	2,899.910	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,705.83000		4.70583		5,036.60000	5.03660	4,705.830	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,932.57000		2.93257		2,701.26000	2.70126	2,932.570	21.63	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,659.14000		4.65914		4,988.08000	4.98808	4,659.140	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			9.20371		99.25633		9.27557	98.54802			0.00	0	12,135.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,140.40000		1.14040		1,848.71000	1.84871	1,140.400		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	1,039.13000		1.03913		1,747.44000	1.74744	1,039.130		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	938.05000		0.93805		1,646.36000	1.64636	938.050		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R248	On 08/05/2014	Bond Future			9.29541	96.14026		9.36956	95.42241			0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	2,549.65000	2.54965	3,267.50000	3.26750		2,549.650		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	2,447.52000	2.44752	3,165.37000	3.16537		2,447.520		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	2,345.58000	2.34558	3,063.43000	3.06343		2,345.580		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,063.86000	21,063.86000	21,178.26000	21,178.26000				0.00	0	0.00

Total for Derivatives : **168,499,768.26** **63,214** **2 238 670.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.15952				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.76000	105.38099	6.76000	105.36164				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.31070				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.45000	106.18579	8.45000	106.16151			67,600,000,000,000.00	8,000,000,000	4,000,000,000.00	
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.86586				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.97727				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.31500	97.21039	9.31500	97.18595				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.06000	103.51848	7.06000	103.49864			5,506,800,000,000.00	780,000,000	478,400,000.00	
AB07	On 07/03/2014	Spot Bond			5.59000	107.87482	5.59000	103.49652			11,291,800,000,000.00	2,020,000,000	1,010,000,000.00	
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.31279				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.59500	106.67466	8.59500	106.64986			8,595,000,000,000.00	1,000,000,000	500,000,000.00	
ABCP12	On 20/09/2014	Spot Bond			0.84000	136.41898	0.84000	136.40743				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.35000	128.20663	2.35000	261.80886				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	100.86086				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	100.53228				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.92675				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000	0.00000	100.42556				0.00	100,000,000	100,000,000.00
ABFN08	On 17/03/2020	Spot Bond			0.00000	100.00000	0.00000	100.44428				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000	100.00000	0.00000	100.45663				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.23004			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.52000	108.09624	7.52000	108.07420			5,564,800,000,000.00	740,000,000	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.24625			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	6.84000	104.51045	6.84000	104.49104			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.82177			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.09442			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.92027			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00006			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.99995			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.25971			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.37369			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.29024			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.33029			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.81406			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	102.29858			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.29000	136.47062	5.29000	131.38933			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.05000	126.71477	3.05000	126.69638			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.79000	117.87021	2.79000	117.85397			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.44000	101.68077	4.44000	101.66239			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.91000	101.05431	5.91000	101.03211			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	10.99500	117.26711	10.99500	109.49202			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.87960			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.22650			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.26570			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.27891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS11	On 29/06/2019	Spot Bond	4.09000	110.75924		4.09000	110.74011			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	39.70805		100.00000	39.60971			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000	164.56693		2.09000	164.54740			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	154.94762		2.76000	154.92642			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.12000	166.37177		2.12000	166.35191			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.04500	171.03453		2.04500	171.01446			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.99125	73.23315		7.99125	73.21772			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.99125	73.23315		7.99125	73.21772			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.63000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.32997			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	91.07000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.06000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.38000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	87.03000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	86.42000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.05200			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.93356			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.06000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.38000	102.61472		6.38000	102.59702			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.53000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.19000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	86.87000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22375			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.05000	114.37137		7.05000	114.34948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.87262				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	84.22000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	84.34000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.79000		93.41334	2.79000	101.17333				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.75000		98.97087	2.75000	147.26402				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.64500		112.71682	2.64500	194.90377				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000	0.00000	82.97000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.56500		91.91428	9.56500	91.89056				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	92.30000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.50000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	107.37125				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	88.81000				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	9.73000		106.16507	9.73000	106.13737				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	9.67500		106.58228	9.67500	106.55463				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.89000		90.64783	8.89000	90.62618				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.07000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.83000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	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
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	9.77000		105.86312		9.77000	105.83539			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.29000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.56799			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.29500		108.62178		8.29500	108.59740			663,600,000,000.00	80,000,000	86,500,000.00
ABS5	On 01/05/2015	Spot Bond	6.71000		103.54657		6.71000	103.52770			6,978,400,000,000.00	1,040,000,000	539,500,000.00
ABS6	On 01/06/2020	Spot Bond	8.88500		97.59988		8.88500	97.57657			533,100,000,000.00	60,000,000	72,200,000.00
ABS7	On 11/09/2026	Spot Bond	9.93000		94.87267		9.93000	94.84727			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.41000		106.84041		7.41000	106.81894			0.00	0	50,000,000.00
ABSI1	On 11/06/2014	Spot Bond	1.54000		131.04257		1.54000	128.50922			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16000		130.15564		2.16000	265.79028			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.78000		125.07687		0.78000	127.85598			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.06000		125.10360		2.06000	127.60160			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		40.89609		100.00000	40.79482			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.21000		107.73545		11.21000	107.70299			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.26210			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.37215		100.00000	2.36628			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.29600			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.77638			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		14.13911		100.00000	14.10410			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.22819			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		60.71820		11.00000	60.70085			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		14.13911		100.00000	14.10410			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.94378			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.43039			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.47508			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.41045			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.42392			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.42985			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.46328			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.46328			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.48541			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.39969			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.48541			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.44115			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.75168			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.39206			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.25614			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.41590			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.42915			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.43452			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.42375			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.39970			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.34000	103.46645		9.34000	103.53524			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.36743			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.30500	108.58364		7.30500	104.06181			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.30711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.47932			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.19836			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	101.38373			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	80.24183			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	162.94672			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	163.00004			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.41041			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.95234			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.95234			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.38373			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.82150			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.39689			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.39366			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.49689			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.75199			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.49673			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.00201			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.10539			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.46980			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.69875			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.29036			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.41204			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.34685			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.34089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.40359			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.05381			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36039			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.35118			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36905			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.40251			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.38360			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36202			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36797			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.13493	10.23000	103.10651			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.37375			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36472			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.50772			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	112.91238			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.33879			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.39000	102.27041	9.39000	102.24464			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40082			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.12828	1.75000	110.23990			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36743			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.36833			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.38578			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.39911			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.37246			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.39645			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.38312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41242			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.59311			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.40177			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.79573			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.39645			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.39130			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.41410			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.42110			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.36457			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.37269			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.42281			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.41136			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44167			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.38845			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.43741			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.43901			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44167			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	90.52841			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.42040			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.42040			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	119.81015			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	120.67283			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.36178			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.35803			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.85453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.36818			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.36979			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.38578			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.36230			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.36178			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.40354			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.31584			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.42159			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.61242			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.76829		100.00000	9.74462			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.86755			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.96661			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.03256			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.51546			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.68570			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.91262			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.46849			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.93000	98.72576		7.93000	98.70467			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.94612			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.29660			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.37000	103.62077		8.37000	103.59730			669,600,000,000.00	80,000,000	79,800,000.00
AIR02		On 30/04/2023	Spot Bond	9.37000	116.41354		9.37000	116.38426			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	56.54485		100.00000	56.40483			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.13000	111.01657		7.13000	110.99509			41,354,000,000,000.00	5,800,000,000	2,890,000,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	67.30203		100.00000	67.13898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.72852	100.00000	13.69797				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.00000		152.25499	3.00000	152.23316				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.79000		104.96279	4.79000	131.38549				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.54589				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.50079				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.46515				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.93347				0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.31721				0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.55332				0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	100.00000		12.50000	100.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.49390				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.33504				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.19153				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.86000		106.25734	8.86000	106.23204				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.86600				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.65046				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.21210				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.64590				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	100.66659				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.50500		101.20175	9.50500	101.17594			19,010,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.01000		110.63165	7.01000	110.61071				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.14962				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.13559				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.82000		103.70981	6.82000	103.69070				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.74500		106.43521	8.74500	106.41018				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.21369			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.85823	103.64534		10.85823	102.26163			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	10.72333	101.49077		10.72333	100.97398			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	10.77327	101.36524		10.77327	100.90490			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.24514			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	10.82945	101.13530		10.82945	100.81939			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.93849	99.85222		11.93849	99.78892			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.25121			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.25121			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.25128			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	11.10823	100.10116		11.10823	100.14981			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	11.01944	102.37718		11.01944	100.82753			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	10.72333	101.49077		10.72333	100.97398			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond	10.99596	101.35675		10.99596	100.95566			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond	10.21597	95.01100		10.21597	100.47952			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.23790			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.23154			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.23154			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.21852			0.00	0	0.00
BAYA22		On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.99799			0.00	0	0.00
BAYA23		On 30/06/2017	Spot Bond	10.41893	100.53520		10.41893	100.41173			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond	11.52000	99.16026		11.52000	99.05653			0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.47265			0.00	791,369,000	395,684,500.00
BAYA26		On 30/09/2017	Spot Bond	11.44500	65.70287		11.44500	96.59423			0.00	0	0.00
BAYA27		On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.99799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.21500			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		81.27039		12.22500	100.22961			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.22799			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.26000		64.71664		11.26000	96.63143			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.22089			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.22680			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.22680			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.85193			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.21805			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.16495			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.23278			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.14958			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99799			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.23278			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.85823		103.61425		13.85823	102.30049			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.21986		100.72726		15.21986	100.70179			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.12807		100.64944		14.12807	100.50401			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.30315			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.30315			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.30315			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.31480			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		12.73965		100.00000	12.71548			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.15918		100.00000	19.11174			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.43702		100.00000	17.39383			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.76359		100.00000	10.73693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.76659	100.00000	10.73962				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.01369	100.00000	12.98147				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.27614	100.00000	11.24821				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		83.95000	100.00000	83.76790				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.88214				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.27878				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.28547				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		86.90476	100.00000	86.69834				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		104.12505	2.06000	170.87270				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.29000		96.87287	8.29000	140.60072				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.29000		98.22033	8.29000	140.93794				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.67500		97.35916	8.67500	97.33645				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.40368				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.01729				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	100.62038				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.37775				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		86.38498	100.00000	85.98131				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.95000		99.12491	7.95000	99.10356			4,770,000,000,000.00	600,000,000	300,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.35939				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.45013				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.48294				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.59229				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.70162			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.00742			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	10.45473		100.00000	10.42940			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.22902			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.29682			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.32587			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.33556			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.45174			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.60660			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	10.22898		100.00000	10.20420			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	10.22898		100.00000	10.20420			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.40712			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.44140			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.45075			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.29500	104.20909		8.29500	104.18570			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.47877			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52842			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.86362		100.00000	5.84910			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.86362		100.00000	5.84910			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.16500	106.57150		6.16500	106.55391			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.28838			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.62529			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.16438			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.52242			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.77747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.91720			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.76434			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.80803			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.88737			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.21680			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.76560			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		39.72484		100.00000	39.62537			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.25655		100.00000	13.22372			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.98246			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.64000		107.38547		6.64000	107.36611			132,800,000,000.00	20,000,000	37,300,000.00
CBL08	On 02/11/2016	Spot Bond	9.39500		114.03518		9.39500	114.00626			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	102.02165			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.69917			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.09500		104.78386		9.09500	104.75812			30,559,200,000,000.00	3,360,000,000	1,694,800,000.00
CBL12	On 06/09/2018	Spot Bond	11.17000		104.44042		11.17000	104.40906			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.82318			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.42000		105.55688		11.42000	105.52504			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.22638			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.28500		101.79805		9.28500	101.77254			1,485,600,000,000.00	160,000,000	109,700,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.19572			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.86000		100.96344		11.86000	100.93183			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.25702			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.61543			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.16681			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.21500		93.65742		10.21500	93.63164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	10.12000	115.29388	10.12000	115.26261				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.97000	111.41967	9.97000	111.38988				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.31000	116.26253	9.31000	116.23330			55,860,000,000,000.00	6,000,000,000	3,000,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.89564				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.64500	104.19066	11.64500	104.15809				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.27362				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.34650				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.84560				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	103.27656				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.79426				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.83289				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.72775				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.70883				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.80879				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.50786				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.19705				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	95.28732	100.00000	94.82476				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	95.28732	100.00000	94.82476				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	95.28732	100.00000	94.82476				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.41048				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	95.28732	100.00000	94.82476				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.69711				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.58428				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.24551	10.11000	100.21820				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.58428				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01316			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		115.30765		2.76000	115.29196			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.94602			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		112.28300		3.14000	115.28862			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.99178		8.25000	102.96878			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	100.58428			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.58428			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		120.36365		3.10000	114.88511			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.09075		2.40000	114.62681			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.59004			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.93412			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.93315			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.11000		102.96658		8.11000	102.94410			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.93141			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.93249			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.52665			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.53741			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.16000		103.10902		8.16000	103.08637			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.16000		103.10902		8.16000	103.08637			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.90443			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	104.86049			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.21000		101.94627		8.21000	101.92373			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.42127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.46760			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.86571			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.86571			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539		78.24209		100.17539	77.92873			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.63077			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.03271			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.42762			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.82815			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.88550			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.51184		9.35000	103.48615			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.51184		9.35000	103.48615			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.82787			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.83032			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.54032			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.39717			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.41515			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.36922			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.23602			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.23602			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.23602			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.23602			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.23602			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.24236			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.25275			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.25275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.25275			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.25275			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.25275			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.25450			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.19000	104.66972		9.19000	104.64375			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.90763			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.38580			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.38580			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.33968			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48330			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.28442			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38045			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37779			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39164			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.89185			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.01114			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39056			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	104.63427			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60787			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.31163			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.23456			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.36712			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42838			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42838			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42838			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.13997			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.74530			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.58672			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29307			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28957			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.19930			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28957			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06078			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.45200			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.22107			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.22107			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21662			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.68923			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.09601			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.48837			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.25024			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.45791			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	120.40735			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	121.08031			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	123.25252			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.20115			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.84500	94.17125		10.84500	94.14378			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.36500	95.78413		11.36500	95.75488			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.44803			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.17093			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.49873			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.51073			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	106.07279		8.80500	101.68017			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.38845			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.51551			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	117.97448			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.40817			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.41615			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.44698			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.42040			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60009			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60009			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60009			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.47523			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.29317			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.82887			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20604			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.56990			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	106.71647			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.29562			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.45637			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.52480			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.61081			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.49698			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.36986			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.43211			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.44049			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.11621			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.29335			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20074			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.35353			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.11604			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.41244			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.96668			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.93101			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	100.56526			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.41336		7.01000	38.02577			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	143.01272			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		8.67500	97.35916		8.67500	130.28139			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.29000	32.02792		8.29000	140.60072			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.29000	32.42875		8.29000	140.93794			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.57448			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.46824			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.98057			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.98057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.42663			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.39645			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.40244			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39645			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.49873			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.35697			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.96099			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.66000		111.41311		8.66000	107.95626			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.74500		101.79015		8.74500	101.76621		12,417,900,000,000.00	1,420,000,000	710,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.12500		113.60935		10.12500	113.57853			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.01000		105.81842		8.01000	105.79559			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.71500		108.64009		9.71500	108.61163			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.15500		96.28448		10.15500	96.25829			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.02000		96.91650		11.02000	96.88794			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.02000		89.77970		11.02000	89.75325			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.76789			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.80328			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.71355			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.24030			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.67223			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.25918			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.57500		89.66831		12.57500	89.63810			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.79713		100.00000	10.77039			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.19416			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.02000		98.27089		8.02000	98.24954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.06797			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.23440			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.57738			0.00	2,000,000,000	1,000,000,000.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.83182			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.81173			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.52374			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.16075			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.16878			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.89000		118.91106		6.89000	118.88893			9,094,800,000,000.00	1,320,000,000	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.34000		109.20170		8.34000	109.17745			68,554,800,000,000.00	8,220,000,000	4,251,300,000.00
DV23	On 27/02/2023	Spot Bond	8.78500		111.19689		8.78500	111.17091			165,685,100,000,000.00	18,860,000,000	9,968,500,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.46714			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.49087			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.84373			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.97000		133.75962		7.97000	133.73121			28,692,000,000,000.00	3,600,000,000	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	104.51372			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		104.34909		0.10000	131.26468			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.18000		115.66113		2.18000	115.64710			218,000,000,000.00	100,000,000	1,550,000,000.00
EL29	On 19/11/2029	Spot Bond	2.19000		103.22260		2.19000	103.21004			0.00	0	40,000,000.00
EL30	On 29/07/2030	Spot Bond	2.27000		103.41190		2.27000	103.39918			0.00	0	20,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.61500		109.26729		9.61500	109.23941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	9.46500	109.98025		9.46500	109.95216			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.07000	101.70485		10.07000	101.67725			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.67500	90.32906		10.67500	94.36318			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.92714			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	102.23501			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.44779			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.01801			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.79802			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	75.00000		100.00000	74.68880			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	98.64864		100.00000	98.38274			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000	90.43346		100.00000	90.22167			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.94623		3.00000	127.92783			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.07000	102.76889		11.07000	102.73830			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.57156			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.63753			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.78000	84.97676		9.78000	98.32673			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.01655			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.79539			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.10096			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.00906			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.97810			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.12216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.08330			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.93123			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.95960			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.90084			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.94299			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.89242			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.92754			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.54000		104.66680		6.54000	104.64830		2,616,000,000,000.00	400,000,000	3,500,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.57000		108.10172		7.57000	108.07966		142,391,700,000,000.00	18,810,000,000	27,744,400,000.00	
ES23	On 25/01/2023	Spot Bond	8.45000		114.24788		8.45000	114.22219		30,758,000,000,000.00	3,640,000,000	24,132,900,000.00	
ES26	On 02/04/2026	Spot Bond	8.88500		94.51122		8.88500	94.48866		165,261,000,000,000.00	18,600,000,000	11,774,500,000.00	
ES33	On 15/09/2033	Spot Bond	9.66500		83.50012		9.73500	82.96053		2,092,472,500,000,000.00	16,500,000,000	47,075,600,000.00	
ES42	On 25/04/2042	Spot Bond	9.93000		88.30061		9.93000	88.27710		226,404,000,000,000.00	22,800,000,000	11,400,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.84904			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.86091			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.24567			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.70080			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.89585			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.10540		100.00000	12.07607			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.78035		100.00000	11.75181			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.41657			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.43501			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.47182			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.50855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond	7.01000	104.18446	7.01000	104.16463				11,776,800,000,000.00	1,680,000,000	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.26000	97.49600	9.26000	97.47176				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.49411				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49404				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.49213				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.79536				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.06000	104.15181	11.06000	104.12102				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.84465				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.16000	125.86369	2.16000	126.69286				2,160,000,000,000.00	1,000,000,000	500,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.19000	129.84555	2.19000	265.15683				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.50000	97.83882	2.50000	104.06346				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.73000	99.20288	2.73000	147.60931				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.53500	114.55471	2.53500	198.08232				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.32000	113.92344	7.32000	113.90081				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.00900	58.82188	8.00900	58.15356				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49000	37.57195	9.49000	36.68129				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.33103	9.72000	35.40933				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.98136				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.34490				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.89570				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.70448				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.30599				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.30599				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.94038				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.28288				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.48060			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.61094			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.41054			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.45476			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	102.01298			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.42127		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.42127		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.60164			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.44167			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	100.41881			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	113.25591			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	100.43370			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.33844		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	100.46395			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	100.58170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.56329			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.41525		100.09221	12.38448			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.38952			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.44974			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.47817			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.53955			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.19647			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.42791			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.44388			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	100.44930			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.40671			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.40976			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.55012			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.48952			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.47268			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.40177			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.42929		13.22500	54.40962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.37619			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.37672			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.58287			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.39592			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.74500	89.21006		3.74500	92.28031			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.41508			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.41508			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.01938			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20604			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.60182			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.01159			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.38845			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.37832			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.49883			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.45069			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.10343			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.48153			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.62956			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.52374			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.40550			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.70689			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.31726			0.00	0	0.00
FRC187		On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.46198			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.69142			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.44544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.44282			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.78473			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.37550			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.47322			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.40000	119.91525		3.40000	116.01970			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.45141			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.45625			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.38000	109.83332		3.38000	116.18345			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.12000	99.23096		1.12000	121.42079			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.40000	106.86037		3.40000	116.01970			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.10000	105.02996		2.10000	123.03057			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.17000	104.01721		2.17000	126.55117			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.67640			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	96.22173			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.67411			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.68648			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.38887			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.44821			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	104.65787			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.52781			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.50740			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42200			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.62457			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42147			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.60814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.02073			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	90.39330			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.76839		100.00000	8.74668			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	14.82112		100.00000	14.78442			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.24000	142.48282		4.24000	142.45754			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.55082			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.68530			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.82499			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.16866			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.69396			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.11937			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.33504			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.70000	124.70732		2.70000	254.66055			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.20000	129.74238		2.20000	264.94607			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.92000	122.56655		2.92000	250.28747			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.81169		2.53000	123.39439			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.37367			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	127.61655		2.06000	123.69997			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.58789			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03590			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.25798			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	93.24462		2.90000	93.23159			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.38039		104.97509	15.34061			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.41826		101.07593	19.36971			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.80784		100.44759	11.77847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.43327			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.86441		100.76967	17.81986			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	105.16013		2.36500	105.14686			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.13945			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.46000	96.45572		2.46000	104.46938			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.28587			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.49000	96.17456		2.49000	104.16477			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.90020			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.40000	127.69956		2.40000	330.39943			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.23875			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.23109			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.15526			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.09603			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.82839			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.73269			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.23256			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00006			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.89000	104.67502		5.89000	104.65824		1,413,600,000,000.00	240,000,000	120,000,000.00	
FRX15	On 14/03/2015	Spot Bond		6.23000	105.64794		6.23000	105.63002		1,246,000,000,000.00	200,000,000	100,000,000.00	
FRX16	On 15/09/2016	Spot Bond		7.23000	104.41329		7.23000	104.39282		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond		7.80500	104.91344		7.80500	104.89125		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond		8.02000	111.31170		8.02000	111.28766		0.00	0	0.00	
FRX19	On 15/11/2019	Spot Bond		8.63000	103.04297		8.63000	103.01892		863,000,000,000.00	100,000,000	121,600,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond		8.90500	101.63275		8.90500	101.60843			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.56500	91.91428		9.56500	91.89056			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.71000	107.80317		9.71000	107.77509			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.56500	95.29455		10.56500	95.26789			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.60500	78.31604		10.60500	78.29380			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.31270			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.32942			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.34299			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.34840			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.36189			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.38349			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.39969			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.46974			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.34279			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.98219			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.09500	103.42134		9.09500	103.39608			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.03913			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.42646			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.98931			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.72258			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.98540			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.98539			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.98535			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.98542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	99.98477			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	99.97982			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.29150			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.32254			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.38253			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.45698			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.56034			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	100.58254			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.81793			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.89685			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.51953			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.80960			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.54052			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.20639			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.33898			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.73082			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.81291			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.50328			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.19583			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.26669			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.12694			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.00986			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.49380			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.69597		103.45772		7.69597	102.41692			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	101.57038			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.04902		103.52767		8.04902	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	101.66883			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.49969		103.62232		8.49969	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	101.78913			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.85400			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.88160			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.87666			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.11000		112.52372		8.11000	112.49942			47,524,600,000,000.00	5,860,000,000	2,970,500,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		132.14030		1.97000	269.84453			34,672,000,000,000.00	17,600,000,000	8,869,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000		135.23815		1.95000	270.27560			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.68000		100.28015		9.68000	100.25440			24,587,200,000,000.00	2,540,000,000	1,322,500,000.00
HWAY35	On 31/07/2035	Spot Bond	9.65000		100.48449		9.65000	100.45877			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		34.00961		100.00000	33.92539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF02U	On 30/09/2016	Spot Bond	100.00000		8.82743	100.00000	8.80557				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		54.18508	100.00000	54.05090				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		25.77073	100.00000	25.70691				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		14.28542	100.00000	14.25005				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.72102	100.00000	9.69747				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000		110.89908	1.85000	110.88672			84,746,280,000,000.00	45,808,800,000	64,443,272,700.00	
I2038	On 31/01/2038	Spot Bond	2.30000		108.40440	2.30000	108.39099			133,032,000,000,000.00	57,840,000,000	26,744,869,300.00	
I2046	On 31/03/2046	Spot Bond	2.42500		104.51348	2.42500	104.50013			1,964,250,000,000.00	810,000,000	43,852,470,600.00	
I2050	On 31/12/2050	Spot Bond	2.32000		113.11455	2.33000	112.82548			38,465,600,000,000.00	16,580,000,000	21,280,000,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	92.15000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.21000		106.86982	7.21000	106.84891				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.52083				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.57377				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.55321				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.83000		107.46303	6.83000	103.12074				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.71000		106.59780	7.71000	106.57553				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.44500		108.54952	8.44500	108.52472				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.76000		106.46842	6.76000	102.29751				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.37356				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.90281				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		113.40858	4.09000	113.38912				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.53000		104.96760	7.53000	104.94651				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.11470				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.18667				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000		105.79734	0.94000	127.25914				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond		2.13000	105.78531		2.13000	126.96470			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.73273			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.84633			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.11500	104.67282		8.11500	104.64995			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.54559			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.26816			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.95434			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.69000	97.70479		8.69000	97.68196			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.20000	91.04868		9.20000	91.02643			552,000,000,000.00	60,000,000	77,991,596.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.77908			0.00	19,500,000	6,500,000.00
IBL49	On 02/04/2018	Spot Bond		8.19500	98.97695		8.19500	98.95511			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.25000	103.27054		9.25000	103.21880			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.17335			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.21161			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.47000	102.70092		7.47000	102.68046			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.47000	102.24570		8.47000	102.22265			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00304		100.00000	0.00303			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.31331			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.37819			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.86500	99.17752		8.86500	99.15389			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.13246		5.00000	101.11874			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.13246		5.00000	101.11874			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.21155		5.00000	102.19783			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.13246		5.00000	101.11874			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.29937		4.00000	101.28829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.98248			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.93067			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.21141			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	109.96022		9.20000	109.93304			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.20372			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.20372			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.10102			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.80012		100.00000	7.78081			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.29170			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.06051			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.95131			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.21000	102.51517		9.21000	102.48966			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.72115			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.87836			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.45808			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.71189			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	6.28210		100.00000	6.26689			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond		100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.25000	99.94250		5.25000	99.88506			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond		5.25000	99.84203		5.25000	99.78471			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond		5.35000	99.73686		5.35000	99.67857			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond		5.35000	99.63490		5.35000	99.57673			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond		5.35000	99.53315		5.35000	99.47510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA408	On 18/02/2014	Spot Bond		5.35000	99.43161		5.35000	99.37367			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond		5.45000	99.31784		5.45000	99.25896			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond		5.45000	99.21484		5.45000	99.15609			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond		5.45000	99.11206		5.45000	99.05343			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond		100.00000	81.83857		100.00000	100.00000		7,020,000,000,000,000.00	70,200,000,000	48,700,000,000.00	
INA415	On 08/04/2014	Spot Bond		100.00000	80.57395		100.00000	100.00000			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.07094			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.86091			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.20896			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.85823	102.69561		10.85823	101.69308			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.85823	100.58844		10.85823	100.43726			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.36640			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.80236			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.35897			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.75495		6.50000	101.73708			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.42838			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.15930			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.79514			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.79514			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.90011			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.00112			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	97.75041			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.65510			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.40763			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.94186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.93210			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.91716			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.97161			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.62264			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.33644			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.34769			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.27330			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.05583			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.77192			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.67315			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.30826			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.35166			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.46297			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	98.76600		100.00000	98.52801			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.21852			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.58856			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.65168			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	50.00002		100.00000	50.00001			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.93200			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.93032			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.92925			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.22000	103.75718		8.22000	103.73422			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.29000	107.59376		6.29000	103.11618			0.00	0	10,600,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.59933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond		8.59500	106.48419		8.59500	106.45944			1,031,400,000,000.00	120,000,000	116,400,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.01239			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.98189			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.02079			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.37368			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.39000	103.42186		8.39000	103.39851			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.48159			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.74835			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.22000	97.90479		3.22000	117.50296			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.91000	95.87145		3.91000	128.76273			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.14753			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	99.92036			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.87404			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.59761			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.27488			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.85000	90.58214		3.85000	91.35800			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.85000	90.50662		3.85000	97.59467			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.65424			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.25365			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.45808			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.76000	109.17148		11.76000	109.13703			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.70808			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.91000	94.85401		3.91000	128.76273			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.70365			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.34896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.81647				0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.25000		95.01188	5.25000	99.95687				0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.25000		99.91377	5.25000	99.85637				0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.25000		99.81336	5.25000	99.75608				0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.35000		99.70771	5.35000	99.64945				0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.35000		99.60581	5.35000	99.54767				0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.35000		99.48960	5.35000	99.44610				0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.35000		99.40263	5.35000	99.34473				0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.45000		99.28839	5.45000	99.22954				0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.45000		99.18546	5.45000	99.12673				0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.45000		99.08274	5.45000	99.02414				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	101.14416				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.32524				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.35393				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.26394				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00954				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.41953				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.15385				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.12065				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.92775				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.14895				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.84777				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.95045				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.69886				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.93042				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92988			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.92881			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93363			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.48287			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.32519			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.39703			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.98428			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.14195			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.93691			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	90.51060		100.00000	90.29913			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	83.63636		100.00000	83.25792			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	74.48980		100.00000	74.33809			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.36092			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	44.95296		100.00000	44.84406			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.10021			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.15229		100.00000	15.11559			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.88736			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	58.79116		100.00000	58.64874			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	60.18219		100.00000	60.03639			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	60.82376		100.00000	60.63386			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.74363			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.59777			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.67000	141.06002		8.67000	141.02695			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.65226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41997			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.29370			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.69500	100.00852		8.69500	99.98540		1,391,200,000,000.00	160,000,000	157,200,000.00	
LGL03	On 03/04/2018	Spot Bond		8.84500	69.35478		8.84500	97.85917			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.35000	102.79902		9.35000	102.77349		374,000,000,000.00	40,000,000	53,500,000.00	
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.75811			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.21000	99.94337		11.21000	99.91343		23,316,800,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.83064			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.14451			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.22807			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.32822			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.06372			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.98571			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.74042			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.49596			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.17041			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond		100.00000	81.65548		100.00000	100.00000			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	52.93126		100.00000	52.83083			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	58.79116		100.00000	58.64874			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.42302			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	54.92354		100.00000	54.78600			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.89940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.21585			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.89928			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.28439			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.88611			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.55971			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.25762			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.15877			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.54078			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.47296			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.51351			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.89848			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.97724			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.41359			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	101.94745		100.00000	101.68197			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	96.75218		100.00000	96.51269			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	99.45946		100.00000	98.92473			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	53.96048		100.00000	53.78827			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	43.11628		100.00000	43.01182			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	14.06918		100.00000	14.03434			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	34.34857		100.00000	34.26352			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.61000	103.87981		8.61000	103.85576			2,927,400,000,000.00	340,000,000	184,500,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.54336			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.50323			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.44671			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.60099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.61348			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.67587			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.05505			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.05773			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.93000	103.86216		7.93000	103.83998			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.68000	102.75239		8.68000	102.72827			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.54000	102.72122		9.54000	102.69479			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.58000	103.92969		5.58000	103.91398		12,945,600,000,000.00	2,320,000,000	1,160,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.34567			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.35920			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.55000	103.63880		9.55000	103.61162			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.21000	104.73366		7.21000	104.71317		68,639,200,000,000.00	9,520,000,000	4,760,000,000.00	
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.77350			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.85500	100.77191		8.85500	100.74793			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.27620		100.00000	9.25323			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.74009			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.55500	100.73813		8.55500	100.71495		2,908,700,000,000.00	340,000,000	209,700,000.00	
MTN02	On 13/07/2014	Spot Bond		6.71000	106.72108		6.71000	101.61060		1,207,800,000,000.00	180,000,000	176,500,000.00	
MTN02U	On 13/01/2014	Spot Bond		100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.31000	107.48027		7.31000	102.78295		28,362,800,000,000.00	3,880,000,000	970,000,000.00	
MTN04	On 13/07/2017	Spot Bond		8.50000	109.83724		8.50000	104.75198		1,190,000,000,000.00	140,000,000	97,800,000.00	
MTN04U	On 27/01/2014	Spot Bond		100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.62458		100.89771	6.60840			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.71207		100.61875	6.69573			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.94744			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.96278			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.97952			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.99474			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.00220			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.09386			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.20050			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.27763		100.00000	0.27696			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.27763		100.00000	0.27696			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.00500	96.68694		9.00500	96.66342			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.16000	102.59728		7.16000	102.57767			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.49078			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.07000	100.28616		9.07000	100.26159			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.60150			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.96141			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.40732			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.11918			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.06955			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.24311			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.68932			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.91000	109.06062		6.91000	109.04016			10,088,600,000,000.00	1,460,000,000	750,300,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.78534			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.53000	116.47600		8.53000	116.44913			511,800,000,000.00	60,000,000	93,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond		10.84500	32.89944		10.84500	32.89016			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.46000	104.83246		7.46000	104.81136			0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.51566			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.60299			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.62000	106.97367		6.62000	102.81508			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.38874			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.66000	106.17843		7.66000	106.15638			153,200,000,000.00	20,000,000	38,400,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.30466			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	100.89140			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.18609			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.03727			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.88755			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.73935			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	87.24957			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.69800			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	101.41957			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.55448			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.35463			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92228			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	83.39519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.54358			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.47373			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.10360			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.07111			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.37673			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.35511			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.99997			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.34185			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.33129			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.33103			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.16000		106.99572		8.16000	106.97209			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.68859			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.85593			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.84000		108.39704		5.84000	103.95104			350,400,000,000.00	60,000,000	74,100,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00387			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.94500		113.27794		11.94500	113.24164			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.71184			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.22730			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.55672			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.86131			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000		160.55643		2.21000	160.53687			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.60000		108.00433		8.60000	107.97963			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.44523			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.23000		106.96634		9.23000	107.10828			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.85265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.00428			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.80836			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.80045			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.83313			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.43000	106.96113		9.43000	108.30066			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.86581			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.83318			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.85271			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.63000	106.95617		9.63000	107.09285			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.91802			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.87887			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.86576			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.11324			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.03384			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.89185			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond	6.66000	109.06101		6.66000	103.52817			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.35000	116.75017		8.35000	116.72394		17,869,000,000,000.00	2,140,000,000	320,000,000.00	
NRA022		On 31/10/2022	Spot Bond	8.79500	123.24205		8.79500	123.21276		13,192,500,000,000.00	1,500,000,000	750,000,000.00	
NRA023		On 31/05/2023	Spot Bond	2.10500	166.41524		2.10500	166.39545		35,364,000,000,000.00	16,800,000,000	8,400,000,000.00	
NRA028		On 30/11/2028	Spot Bond	9.35000	124.41420		9.35000	124.38298		5,797,000,000,000.00	620,000,000	310,000,000.00	
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.80718			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.81251			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.55664			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.24986			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.00335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.32129			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.89381			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.15204			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	17.14356		100.00000	17.10203			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	31.50450		100.00000	31.42819			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.44000	105.95991		6.44000	105.94145			0.00	0	66,500,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	10.20420		100.00000	10.17948			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.11000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	38.92060		100.00000	38.82421			0.00	0	0.00
PMM06		On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.33089			0.00	0	0.00
PMM08		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.44029			0.00	0	0.00
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.08096			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.96004			0.00	0	0.00
PNP13		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.84934			0.00	0	0.00
PNP14		On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.71983			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.30227			0.00	0	0.00
PPC002		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.64564			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.68129			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.37963			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.37285			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.42260			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.39504			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.38086			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.44625			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.41349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.39565			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.47236			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.43501			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.41288			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.24403			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.28388			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.30181			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.34166			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.51294			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.55276			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.99169			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.39326			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.21000		109.09925		6.21000	109.08082			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.46000		96.41990		5.46000	96.40555			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.09000		38.77781		8.09000	38.76936			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.16000		115.86557		6.21000	115.76134		5,623,008,632,000,000.00	36,202,700,000	97,850,100,000.00	
R158	On 15/09/2015	Spot Bond	6.21000		115.78090		6.21000	115.76134			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.11000		90.40068		6.11000	90.38565			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.21000		122.06617		6.21000	122.04554			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.04000		85.27531		6.04000	85.26130			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.20000		118.70455		8.27000	118.05987		5,194,600,000,000,000.00	53,000,000,000	70,787,612,100.00	
R187P	On 21/12/2026	Spot Bond	8.01000		36.17965		8.01000	36.17185			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.93000		33.80768		7.93000	33.80045			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		275.76377		1.70000	275.73398		82,298,428,000,000.00	48,410,840,000	24,400,600,000.00	
R201	On 21/12/2014	Spot Bond	5.07000		103.82989		5.09000	103.79684		1,569,672,000,000,000.00	09,600,000,000	97,013,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202		On 07/12/2033	Spot Bond	2.02000	213.86202		2.04500	213.03769			590,716,356,800,000.00	92,433,840,000	66,916,401,000.00
R2023		On 28/02/2023	Spot Bond	7.89500	101.87985		7.95500	101.47577			5,486,158,129,000,000.00	94,890,200,000	22,934,028,900.00
R203		On 15/09/2017	Spot Bond	6.95000	106.80528		6.99500	106.63759			9,367,627,000,000,000.00	47,860,000,000	31,083,265,200.00
R2030		On 31/01/2030	Spot Bond	8.87000	95.90081		8.87000	96.13791			762,820,000,000,000.00	86,000,000,000	68,377,200,000.00
R2037		On 31/01/2037	Spot Bond	9.17000	97.37329		9.17000	97.34957			4,257,631,000,000,000.00	64,300,000,000	41,620,000,000.00
R204		On 21/12/2018	Spot Bond	7.21500	103.64953		7.26000	103.44142			3,444,841,966,400,000.00	63,456,960,000	86,445,466,500.00
R2048		On 28/02/2048	Spot Bond	9.24000	98.11089		9.24000	98.08642			4,042,460,268,000,000.00	37,495,700,000	101,992,000,000.00
R206		On 15/01/2014	Spot Bond	5.29500	99.92752		5.34000	99.91229			0.00	0	44,450,000,000.00
R207		On 15/01/2020	Spot Bond	7.50000	98.71086		7.55000	98.45464			0,825,328,700,000,000.00	43,377,160,000	87,370,842,500.00
R208		On 31/03/2021	Spot Bond	7.66000	96.90022		7.71500	96.58917			5,510,424,756,000,000.00	19,376,600,000	63,209,054,400.00
R209		On 31/03/2036	Spot Bond	9.01000	75.42434		9.08000	74.88166			4,316,857,394,612,000.00	88,996,381,200	94,358,058,900.00
R210		On 31/03/2028	Spot Bond	2.01000	160.71005		2.01000	160.69132			10,452,000,000,000.00	5,200,000,000	20,211,900,700.00
R211		On 31/01/2017	Spot Bond	0.24000	129.90410		0.24000	129.89526			6,408,000,000,000.00	26,700,000,000	22,682,500,000.00
R212		On 31/01/2022	Spot Bond	1.56000	132.27244		1.56000	132.25872			121,455,048,000,000.00	77,855,800,000	46,779,800,000.00
R213		On 28/02/2031	Spot Bond	8.80000	86.75940		8.87500	86.16099			9,268,665,120,000,000.00	53,257,400,000	55,871,900,000.00
R214		On 28/02/2041	Spot Bond	9.18000	75.71773		9.18000	75.69897			1,739,561,174,000,000.00	78,819,300,000	81,759,500,000.00
R225C		On 15/03/2014	Spot Bond	4.95000	99.13952		4.95000	99.12620			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.06000	96.67457		5.06000	96.66122			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.27000	92.99243		6.27000	92.97657			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.11000	90.40068		6.11000	90.38565			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.03000	87.86919		6.03000	87.85477			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.04000	85.27531		6.04000	85.26130			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.14500	97.76745		5.14500	97.75398			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	5.09500	95.35652		5.09500	95.34334			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	6.18000	91.58044		6.18000	91.56513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	6.05000		89.05366	6.05000	89.03908				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.03000		86.47992	6.03000	86.46581				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.09000		83.80501	6.09000	83.79120				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.97000		78.97562	6.97000	78.96076				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.02000		76.17070	7.02000	76.15626				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.26500		72.81806	7.26500	72.80378				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.24500		70.33275	7.24500	70.31900				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.22500		67.94539	7.22500	67.93214				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.21500		65.61407	7.21500	65.60130				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.51000		62.17872	7.51000	62.16613				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.49000		60.00870	7.49000	59.99657				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.63500		57.24393	7.63500	57.23215				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.60500		55.26575	7.60500	55.25442				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.57500		53.37137	7.57500	53.36047				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.54500		51.55684	7.54500	51.54635				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.50500		49.86379	7.50500	49.85369				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.46500		48.24496	7.46500	48.23525				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.21000		43.15356	8.21000	43.14402				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.17000		41.62666	8.17000	41.61750				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.13000		40.16926	8.13000	40.16046				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.09000		38.77781	8.09000	38.76936				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.05000		37.44899	8.05000	37.44088				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.01000		36.17965	8.01000	36.17185				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.97000		34.96682	7.97000	34.95931				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.93000		33.80768	7.93000	33.80045				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.63070			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.08619			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.97713			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.90851			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.90024			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.50129		100.00000	14.46615			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.25121		100.00000	4.24091			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.56172			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.61966			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.18212			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.54838			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.81499			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.26835			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.52674			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.91580			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.68761			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.22081			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.57736			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.09595			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.37230			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46101			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.89646			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.76914			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.67992			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP004		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.91087			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.25630			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.16471			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.92807			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.92807			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.36372			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.40721			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.80236			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.62504			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	107.80149		12.35000	107.76639			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.68660			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.56883		100.00000	13.53596			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.62013			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.05526			0.00	0	0.00
RP023		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.91831			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.91815			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.89017			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	88.80779		100.00000	88.59223			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.01356			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.59536		100.00000	1.59141			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	8.65407		100.00000	8.63264			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	15.94407		100.00000	15.90544			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	12.79052		100.00000	12.77484			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	19.95721		100.00000	19.90886			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	102.07649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	102.93959			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.01500		107.20862		9.01500	107.18266			11,358,900,000,000.00	1,260,000,000	646,100,000.00
RW23	On 10/12/2023	Spot Bond	9.20500		92.94148		9.20500	102.72531			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.02500		85.16407		10.02500	102.51168			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.49834			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.51000		109.79127		7.51000	109.76891			45,060,000,000,000.00	6,000,000,000	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.91611			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.04500		103.02304		9.04500	102.99800			48,843,000,000,000.00	5,400,000,000	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.53123			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.46632			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.43257			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.58525			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.55396			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.46000		104.01086		7.46000	103.98981			16,710,400,000,000.00	2,240,000,000	1,142,400,000.00
SBK9	On 10/04/2018	Spot Bond	8.86000		100.50108		8.86000	100.47715			7,442,400,000,000.00	840,000,000	431,500,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		136.54758		1.84000	132.82019			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.67000		113.34645		7.67000	113.32288			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.53000		113.57675		7.53000	113.55356			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.46000		113.69215		7.46000	113.66914			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.39500		102.19633		8.39500	102.17312			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.60500		113.45329		7.60500	113.42990			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.57000		113.51088		7.57000	113.48758			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.41950			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.48252			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.39406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.11686			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.04500	105.37100		8.04500	105.34805			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.07949			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.75773			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.31593			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.32749			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.36500	104.79519		9.36500	104.76884			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.92000	102.44269		9.92000	102.41529			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.11881			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.17379			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.11334			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.84288			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.75000	101.63902		8.75000	101.61498		2,800,000,000,000.00	320,000,000	289,500,000.00	
SBS26U	On 28/02/2017	Spot Bond		100.00000	6.84852	100.00000	6.81389				0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.97000	95.33945		8.97000	95.31635			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.41500	96.83435		9.41500	96.80974		564,900,000,000.00	60,000,000	68,800,000.00	
SBS9	On 07/07/2016	Spot Bond		7.39000	109.11340		7.39000	109.09154		886,800,000,000.00	120,000,000	134,500,000.00	
SBSI11	On 07/12/2023	Spot Bond		2.23000	129.43347		2.23000	264.31505			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.79734		0.94000	127.25914			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000	9.16191	100.00000	9.13922				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	155.93403	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.51000	111.58606	1.51000	125.15989				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.75495	6.50000	101.73708				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.45290				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.19025				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.82539				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.02500	99.47920	9.02500	99.45508			361,000,000,000.00	40,000,000	48,800,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.56933				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.98244				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.31149				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.28629				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.15047				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	9.74462	100.00000	9.72102				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.52948				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.51000	108.80643	7.51000	108.78464			12,616,800,000,000.00	1,680,000,000	840,000,000.00	
SLI3	On 15/08/2023	Spot Bond	8.86000	102.46396	8.86000	102.86611				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.39500	102.19633	8.39500	102.17312			31,229,400,000,000.00	3,720,000,000	1,860,000,000.00	
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.95387				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.89072				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.02251				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.89745				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.33572				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.09500	103.70572	8.09500	103.68311				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.73916				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.15445			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.87852			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.39500	95.66682		9.39500	95.64270		46,223,400,000,000.00	4,920,000,000	2,545,100,000.00	
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75480			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.26502			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.47149			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.32300	88.56862		9.32300	88.54645			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.38500	88.27587		9.38500	88.25364			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.33500	102.65609		6.33500	102.63851			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.81000	92.73999		8.81000	92.71827			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.43379			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.17500	102.88161		8.17500	102.85885			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.11000	114.27161		7.11000	114.24956			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.60000	102.67843		2.60000	103.05644			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.21000	99.59210		8.21000	99.57009			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.58900			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.11511			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.83567			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.69000	106.46826		9.69000	106.44060			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.66287			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.68109			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.41011			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.10500	76.68570		10.10500	77.46124			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.71523			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.82524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.72304				0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.72332				0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.62135				0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.51704				0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.47138				0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.41330				0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.42683				0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.41382				0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.41245				0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.32536				0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.30854				0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.21911				0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.15796				0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.10035				0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.91278				0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.99453				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.67000	112.80414	6.67000	112.78380				3,735,200,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.87000	103.43352	8.87000	103.40886				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	74.79633	100.00000	74.63170				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	65.11028	100.00000	64.95255				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	20.90051	100.00000	20.84988				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	5.99000	106.84019	5.99000	102.84356				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.82744				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.08770				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.79514				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.66694			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.37720			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.20419			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.46000		106.74808		7.46000	106.72684			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.84629			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.47076			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.51606			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.74164		7.83000	103.71999			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.44584			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.50247			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.42793			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.44584			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.50247			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		78.05567		7.16000	103.40195			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.61344			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.60437			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.82168			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.79226			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.68061			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.57900			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.44358			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.51606			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.12596		8.73000	104.12781			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.14199			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.19422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A6	On 18/07/2041	Spot Bond		8.73000	96.32164		8.73000	101.63957			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.61797			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.26625			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.81716			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.43726			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.52255			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.01255			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.51552			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	7.08731		101.06155	7.06997			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.43679			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.63291			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.64061			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.73115			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.68965			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.44968			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.48147			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.50417			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.48147			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.50417			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.51552			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.46784			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.50417			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.62903			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.62903			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.62903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.81062			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.85601			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.79928			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.70666			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.76334			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.74067			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.03000		107.04516		8.03000	107.02201			16,863,000,000,000.00	2,100,000,000	1,079,700,000.00
TL20	On 22/02/2020	Spot Bond	7.72500		97.10359		7.72500	97.05794			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.92500		105.75365		7.92500	105.73095			1,665,835,000,000,000.00	10,200,000,000	04,316,900,000.00
TN20	On 17/09/2020	Spot Bond	8.86500		111.42237		8.86500	111.39567			572,679,000,000,000.00	64,600,000,000	24,574,400,000.00
TN23	On 06/11/2023	Spot Bond	9.15500		112.42007		9.15500	112.39227			274,650,000,000,000.00	30,000,000,000	8,340,000,000.00
TN25	On 19/08/2025	Spot Bond	9.42000		104.25626		9.42000	104.23018			478,536,000,000,000.00	50,800,000,000	14,810,000,000.00
TN27	On 14/11/2027	Spot Bond	9.42000		97.40293		9.42000	97.37817			265,455,600,000,000.00	28,180,000,000	6,974,800,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.21940			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.85919			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.12244			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.99922			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.02772			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.03063			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.17117			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.46253			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00781			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00991			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.01116			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.26806		10.00000	100.24123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31		On 31/12/2099	Spot Bond	9.75000	100.26138	9.75000	100.23521			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.26156	100.00000	10.23511			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.58667			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.55984			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.45163			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.19234			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	97.95102			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	98.96210			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.73934			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	95.78873			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.32830			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000	0.00000	95.07286			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	94.91155			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	97.66154			0.00	0	0.00
TWC029		On 13/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.34181			0.00	0	0.00
TWC02U		On 17/04/2014	Spot Bond	100.00000	97.13008	100.00000	96.37125			0.00	0	0.00
TWC030		On 15/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.28283			0.00	0	0.00
TWC031		On 17/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.25334			0.00	0	0.00
TWC032		On 20/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.13538			0.00	0	0.00
TWC033		On 22/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.87013			0.00	0	0.00
TWC034		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.83202			0.00	0	0.00
TWC035		On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.77387			0.00	0	0.00
TWC036		On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.41425			0.00	0	0.00
TWCJ06		On 17/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.44430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.83202			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.25800			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.83509			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.11500	112.00602		9.11500	111.97844			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.02256			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.78606			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.02460			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.33500	105.90926		9.33500	105.88257			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.16200			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.20292			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.10468			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.14511			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.14687			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.18117			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.18666			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.57000	114.30286		6.57000	114.28244			657,000,000,000.00	100,000,000	9,677,700,000.00
WS05	On 01/08/2018	Spot Bond		0.72000	243.44327		0.72000	243.42354			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.51000	104.29506		6.51000	104.27662			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.50000	105.46175		7.50000	105.44031			0.00	0	8,200,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.81500	106.17907		7.81500	106.15660			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.17500	105.09226		8.17500	105.06901			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.25500	105.11005		8.25500	105.08657			0.00	0	1,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.16000	91.45441		6.16000	91.43908			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.11500	98.89133		5.11500	98.87763			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.12500	97.65527		5.12500	97.64188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	6.09000	89.91521		6.09000	89.90039			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.10500	95.62843		5.10500	95.61512			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.16000	91.43908		6.16000	91.42376			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.20500	66.71429		7.20500	66.70124			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	29.21250		100.00000	29.15707			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	15.46254		100.00000	15.43320			0.00	0	0.00
Total for j-Bonds :										1.37e+017	1,592,550,200	34 452 518 896.00
Grand Total:										1.37e+017	1,592,613,414	34 454 757 566.00