



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 24/12/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 03/01/2014	Any day expiry	10.35690	10.35690	10.31960	10.31960			10.79	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	361.44330	0.36144	327.15560	0.32716	361.443	12.89	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	4.54330	0.00454	7.55560	0.00756	4.543	12.89	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	32.86940	0.03287	29.00010	0.02900	32.869	12.51	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	175.96940	0.17597	209.40010	0.20940	175.969	12.51	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.38610		10.38610	10.35280	10.35280		11.51	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	320.75640	0.32076	296.44600	0.29645	320.756	11.56	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	34.65640	0.03466	43.64600	0.04365	34.656	11.56	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	128.56090	0.12856	119.06360	0.11906	128.561	11.79	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	142.46090	0.14246	166.26360	0.16626	142.461	11.79	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.39750		10.39750	10.36570	10.36570		11.61	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,097.50290	2.09750	2,065.70480	2.06570	2,097.503	17.96	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00290	0.00000	0.00480	0.00000	0.003	17.96	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	47.29900	0.04730	60.07710	0.06008	47.299	11.52	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	324.79900	0.32480	305.77710	0.30578	324.799	11.52	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	110.44470	0.11044	107.17670	0.10718	110.445	12.43	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	222.94470	0.22294	251.47670	0.25148	222.945	12.43	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	229.79710	0.22980	258.56190	0.25856	229.797	12.48	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	107.29710	0.10730	104.26190	0.10426	107.297	12.48	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	104.23420	0.10423	101.42350	0.10142	104.234	12.53	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	236.73420	0.23673	265.72350	0.26572	236.734	12.53	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.43390		10.43390	10.41140	10.41140		12.80	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,134.08990	2.13409	2,111.60210	2.11160	2,134.090	17.68	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.18990	0.00019	0.20210	0.00020	0.190	17.68	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	494.28290	0.49428	478.27150	0.47827	494.283	12.29	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	60.38290	0.06038	66.87150	0.06687	60.383	12.29	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	175.00650	0.17501	170.99300	0.17099	175.007	13.50	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	311.10650	0.31111	329.59300	0.32959	311.107	13.50	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	171.75780	0.17176	167.88010	0.16788	171.758	13.54	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	317.85780	0.31786	336.48010	0.33648	317.858	13.54	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	168.56820	0.16857	164.82180	0.16482	168.568	13.59	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	324.66820	0.32467	343.42180	0.34342	324.668	13.59	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.43510		10.43510	10.41290	10.41290		12.84	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	159.07940	0.15908	155.75120	0.15575	159.079	13.78	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	353.97940		0.35398		372.85120	0.37285	353.979	13.78	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.43630		10.43630		10.41450	10.41450		12.88	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,348.89560		1.34890		1,327.32580	1.32733	1,348.896	14.48	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	2.59560		0.00260		2.82580	0.00283	2.596	14.48	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,338.97900		1.33898		1,317.41710	1.31742	1,338.979	14.44	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	2.67900		0.00268		2.91710	0.00292	2.679	14.44	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,329.06500		1.32906		1,307.51140	1.30751	1,329.065	14.41	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	2.76500		0.00277		3.01140	0.00301	2.765	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.46810		10.46810		10.44140	10.44140		13.28	7,463,755.30	713	680,531.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,768.19180		2.76819		2,741.51350	2.74151	2,768.192	19.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.09180		0.00009		0.11350	0.00011	0.092	19.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,268.43040		2.26843		2,241.78620	2.24179	2,268.430	17.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.33040		0.00033		0.38620	0.00039	0.330	17.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,769.52350		1.76952		1,742.99850	1.74300	1,769.524	15.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	1.42350		0.00142		1.59850	0.00160	1.423	15.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	7.36550		0.00737		8.02370	0.00802	7.365	13.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,225.46550		1.22547		1,199.42370	1.19942	1,225.466	13.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	899.93060		0.89993		875.16940	0.87517	899.931	12.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	21.83060		0.02183		23.76940	0.02377	21.831	12.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	890.65840		0.89066		865.96610	0.86597	890.658	12.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	22.55840		0.02256		24.56610	0.02457	22.558	12.94	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	23.30730		0.02331		25.38660	0.02539	23.307	12.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	881.40730		0.88141		856.78660	0.85679	881.407	12.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	799.18480		0.79918		775.29170	0.77529	799.185	12.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	31.08480		0.03108		33.89170	0.03389	31.085	12.79	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	754.40260		0.75440		730.98790	0.73099	754.403	12.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	36.30260		0.03630		39.58790	0.03959	36.303	12.71	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	42.25220		0.04225		46.07100	0.04607	42.252	12.63	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	710.35220		0.71035		687.47100	0.68747	710.352	12.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	624.74640		0.62475		603.10950	0.60311	624.746	12.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	56.64640		0.05665		61.70950	0.06171	56.646	12.47	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	545.40620		0.54541		525.38980	0.52539	545.406	12.48	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	77.30620		0.07731		83.98980	0.08399	77.306	12.48	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	122.45430		0.12245		132.16940	0.13217	122.454	12.75	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	440.55430		0.44055		423.56940	0.42357	440.554	12.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	408.71830		0.40872		392.81070	0.39281	408.718	12.84	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	140.61830		0.14062		151.41070	0.15141	140.618	12.84	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	396.42900		0.39643		380.95760	0.38096	396.429	12.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	148.32900		0.14833		159.55760	0.15956	148.329	12.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	160.37640		0.16038		172.26280	0.17226	160.376	12.93	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	378.47640		0.37848		363.66280	0.36366	378.476	12.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	349.83670		0.34984		336.12520	0.33613	349.837	13.02	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	181.73670		0.18174		194.72520	0.19473	181.737	13.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	344.30150		0.34430		330.80800	0.33081	344.302	13.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	186.20150		0.18620		199.40800	0.19941	186.202	13.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	195.32060		0.19532		208.96820	0.20897	195.321	13.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	333.42060		0.33342		320.36820	0.32037	333.421	13.07	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	328.07660		0.32808		315.24120	0.31524	328.077	13.09	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	199.97660		0.19998		213.84120	0.21384	199.977	13.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	322.79410		0.32279		310.17920	0.31018	322.794	13.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	204.69410		0.20469		218.77920	0.21878	204.694	13.11	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	229.23520		0.22924		244.40390	0.24440	229.235	13.20	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	297.33520		0.29734		285.80390	0.28580	297.335	13.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	273.43140		0.27343		262.96090	0.26296	273.431	13.28	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	255.33140		0.25533		271.56090	0.27156	255.331	13.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	253.17620		0.25318		243.57060	0.24357	253.176	13.48	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	285.07620		0.28508		302.17060	0.30217	285.076	13.48	0.00	0	3,200.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	316.28460	0.31628		334.19750	0.33420	316.285	13.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	234.38460	0.23438		225.59750	0.22560	234.385	13.68	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	216.97820	0.21698		208.96400	0.20896	216.978	13.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	348.87820	0.34888		367.56400	0.36756	348.878	13.87	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	213.65520	0.21366		205.78980	0.20579	213.655	13.91	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	355.55520	0.35556		374.38980	0.37439	355.555	13.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	382.77550	0.38278		402.18410	0.40218	382.776	14.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	200.87550	0.20088		193.58410	0.19358	200.875	14.07	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	191.80560	0.19181		184.92610	0.18493	191.806	14.19	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	403.70560	0.40371		423.52610	0.42353	403.706	14.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	185.99560	0.18600		179.38120	0.17938	185.996	14.27	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	417.89560	0.41790		437.98120	0.43798	417.896	14.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	491.48730	0.49149		512.78520	0.51279	491.487	14.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	159.58730	0.15959		154.18520	0.15419	159.587	14.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	147.90640	0.14791		143.04270	0.14304	147.906	14.85	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	529.80640	0.52981		551.64270	0.55164	529.806	14.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	137.14430	0.13714		132.77860	0.13278	137.144	15.05	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	569.04430	0.56904		591.37860	0.59138	569.044	15.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	650.33860	0.65034		673.51170	0.67351	650.339	15.46	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	118.43860	0.11844		114.91170	0.11491	118.439	15.46	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	102.89570	0.10290		100.03500	0.10004	102.896	15.90	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	734.79570	0.73480		758.63500	0.75864	734.796	15.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	96.03990	0.09604		93.46930	0.09347	96.040	16.11	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	777.93990	0.77794		802.06930	0.80207	777.940	16.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	821.62770	0.82163		846.01980	0.84602	821.628	16.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	89.72770	0.08973		87.41980	0.08742	89.728	16.33	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	83.91380	0.08391		81.84610	0.08185	83.914	16.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	865.81380	0.86581		890.44610	0.89045	865.814	16.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	60.97370	0.06097		59.81170	0.05981	60.974	17.63	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,092.87370	1.09287		1,118.41170	1.11841	1,092.874	17.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,326.90830	1.32691		1,352.91040	1.35291	1,326.908	18.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	45.00830	0.04501		44.31040	0.04431	45.008	18.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	34.07810	0.03408		33.66130	0.03366	34.078	19.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,565.97810	1.56598		1,592.26130	1.59226	1,565.978	19.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	26.45830	0.02646		26.21260	0.02621	26.458	20.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,808.35830	1.80836		1,834.81260	1.83481	1,808.358	20.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,052.94480	2.05294		2,079.50380	2.07950	2,052.945	21.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	21.04480	0.02104		20.90380	0.02090	21.045	21.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	19.75940	0.01976		19.63880	0.01964	19.759	22.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,201.65940	2.20166		2,228.23880	2.22824	2,201.659	22.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	19.59000	0.01959		19.47110	0.01947	19.590	22.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,251.49000	2.25149		2,278.07110	2.27807	2,251.490	22.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,401.07590	2.40108		2,427.66110	2.42766	2,401.076	23.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	19.17590	0.01918		19.06110	0.01906	19.176	23.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	18.88740	0.01889		18.77330	0.01877	18.887	24.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,550.78740	2.55079		2,577.37330	2.57737	2,550.787	24.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	7.60210	0.00760		7.59370	0.00759	7.602	29.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,789.50210	3.78950		3,816.19370	3.81619	3,789.502	29.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	5.31190	0.00531		5.31880	0.00532	5.312	29.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,037.21190	4.03721		4,063.91880	4.06392	4,037.212	29.02	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.47180	10.47180		10.44460	10.44460		13.32	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,386.75520	1.38676		1,360.04100	1.36004	1,386.755	14.29	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	4.95520	0.00496		5.44100	0.00544	4.955	14.29	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,376.90240	1.37690		1,350.19990	1.35020	1,376.902	14.26	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	5.10240	0.00510		5.59990	0.00560	5.102	14.26	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	5.25410	0.00525		5.76310	0.00576	5.254	14.22	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,367.05410	1.36705		1,340.36310	1.34036	1,367.054	14.22	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R													
	On 26/03/2014	Any day expiry		10.48490	10.48490		10.45570	10.45570		13.38	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,185.50420	2.18550	2,156.41930	2.15642	2,185.504	16.66	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.60420	0.00060	0.71930	0.00072	0.604	16.66	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	498.88390	0.49888	479.20570	0.47921	498.884	12.75	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	113.98390	0.11398	123.50570	0.12351	113.984	12.75	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry		10.53310	10.53310		10.50180	10.50180		14.11	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,235.40180	2.23540	2,204.20560	2.20421	2,235.402	16.98	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	2.30180	0.00230	2.40560	0.00241	2.302	16.98	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	693.11150	0.69311	669.40370	0.66940	693.111	13.16	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	100.01150	0.10001	107.60370	0.10760	100.011	13.16	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry		10.58120	10.58120		10.54950	10.54950		14.50	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	763.88630	0.76389	739.97040	0.73997	763.886	13.40	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	122.68630	0.12269	130.47040	0.13047	122.686	13.40	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	756.24790	0.75625	732.47380	0.73247	756.248	13.39	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	125.04790	0.12505	132.97380	0.13297	125.048	13.39	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	748.64620	0.74865	725.01300	0.72501	748.646	13.39	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	127.44620	0.12745	135.51300	0.13551	127.446	13.39	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry		10.58270	10.58270		10.55100	10.55100		14.52	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,287.68480	2.28768	2,256.24070	2.25624	2,287.685	16.97	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	4.98480	0.00498	5.24070	0.00524	4.985	16.97	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	629.85040	0.62985	609.13240	0.60913	629.850	13.67	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	187.15040	0.18715	198.13240	0.19813	187.150	13.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.60910	10.60910		10.57710	10.57710		14.79	0.00	0	55,893.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,612.57590	2.61258	2,580.75920	2.58076	2,612.576	17.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	3.47590	0.00348	3.65920	0.00366	3.476	17.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,168.43740	2.16844	2,136.86820	2.13687	2,168.437	16.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	9.33740	0.00934	9.76820	0.00977	9.337	16.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,982.44140	1.98244	1,951.07660	1.95108	1,982.441	16.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	13.34140	0.01334	13.97660	0.01398	13.341	16.21	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,875.32590	1.87533	1,844.12200	1.84412	1,875.326	15.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	16.22590	0.01623	17.02200	0.01702	16.226	15.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,846.20930	1.84621	1,815.05570	1.81506	1,846.209	15.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	17.10930	0.01711	17.95570	0.01796	17.109	15.84	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,634.23050	1.63423	1,603.53500	1.60353	1,634.230	15.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	25.13050	0.02513	26.43500	0.02644	25.131	15.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,444.50300	1.44450	1,414.40350	1.41440	1,444.503	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	35.40300	0.03540	37.30350	0.03730	35.403	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,088.23300	1.08823	1,060.11040	1.06011	1,088.233	13.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	69.13300	0.06913	73.01040	0.07301	69.133	13.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,079.70140	1.07970	1,051.67250	1.05167	1,079.701	13.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	70.60140	0.07060	74.57250	0.07457	70.601	13.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,071.19590	1.07120	1,043.26050	1.04326	1,071.196	13.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	72.09590	0.07210	76.16050	0.07616	72.096	13.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	954.84310	0.95484	928.36700	0.92837	954.843	13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	95.74310	0.09574	101.26700	0.10127	95.743	13.71	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	914.60710	0.91461	888.71740	0.88872	914.607	13.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	105.50710	0.10551	111.61740	0.11162	105.507	13.68	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	783.55550	0.78356	759.90330	0.75990	783.556	13.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	144.45550	0.14446	152.80330	0.15280	144.455	13.60	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	754.09910	0.75410	731.02550	0.73103	754.099	13.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	154.99910	0.15500	163.92550	0.16393	154.999	13.58	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	674.52780	0.67453	653.34300	0.65334	674.528	13.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	195.42780	0.19543	206.24300	0.20624	195.428	13.74	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	360.66080	0.36066	349.65020	0.34965	360.661	15.39	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	551.56080	0.55156	572.55020	0.57255	551.561	15.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	301.63840	0.30164	292.75420	0.29275	301.638	15.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	692.53840	0.69254	715.65420	0.71565	692.538	15.99	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	183.48580	0.18349	178.70590	0.17871	183.486	17.85	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,174.38580	1.17439	1,201.60590	1.20161	1,174.386	17.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	146.20540	0.14621	142.66810	0.14267	146.205	18.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,437.10540	1.43711	1,465.56810	1.46557	1,437.105	18.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	136.01770	0.13602	132.81440	0.13281	136.018	19.06	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,526.91770	1.52692	1,555.71440	1.55571	1,526.918	19.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	118.38820	0.11839	115.75780	0.11576	118.388	19.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,709.28820	1.70929	1,738.65780	1.73866	1,709.288	19.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	115.25180	0.11525	112.72080	0.11272	115.252	19.78	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,746.15180	1.74615	1,775.62080	1.77562	1,746.152	19.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	97.50720	0.09751	95.53750	0.09554	97.507	20.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,988.40720	1.98841	2,018.43750	2.01844	1,988.407	20.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	84.18660	0.08419	82.68610	0.08269	84.187	22.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,375.08660	2.37509	2,405.58610	2.40559	2,375.087	22.28	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.61680	10.61680	10.58480	10.58480		14.80	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,854.92420	1.85492	1,823.79260	1.82379	1,854.924	15.83	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	18.12420	0.01812	18.99260	0.01899	18.124	15.83	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	685.08320	0.68508	663.87940	0.66388	685.083	13.75	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	198.28320	0.19828	209.07940	0.20908	198.283	13.75	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	121.03920	0.12104	118.41540	0.11842	121.039	19.75	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,744.23920	1.74424	1,773.61540	1.77362	1,744.239	19.75	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.72250	10.72250	10.69080	10.69080		15.44	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	927.02670	0.92703	904.37430	0.90437	927.027	14.11	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	194.52670	0.19453	203.57430	0.20357	194.527	14.11	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	919.99520	0.92000	897.47820	0.89748	919.995	14.12	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	197.49520	0.19750	206.67820	0.20668	197.495	14.12	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	200.49450	0.20049	209.81090	0.20981	200.495	14.12	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	912.99450	0.91299	890.61090	0.89061	912.994	14.12	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	717.70490	0.71770	699.66210	0.69966	717.705	14.57	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	325.20490	0.32520	338.86210	0.33886	325.205	14.57	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	223.26570	0.22327	218.93650	0.21894	223.266	19.00	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,570.76570	1.57077	1,598.13650	1.59814	1,570.766	19.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.76200	10.76200	10.73030	10.73030		15.59	0.00	0	6,940.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,872.29310	2.87229	2,841.26230	2.84126	2,872.293	17.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	10.29310	0.01029	10.96230	0.01096	10.293	17.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	20.23780	0.02024	21.10380	0.02110	20.238	16.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,382.23780	2.38224	2,351.40380	2.35140	2,382.238	16.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	1,922.72970	1.92273	1,892.61580	1.89262	1,922.730	15.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	40.72970	0.04073	42.31580	0.04232	40.730	15.41	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,903.98340	1.90398	1,873.92780	1.87393	1,903.983	15.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	41.98340	0.04198	43.62780	0.04363	41.983	15.37	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	48.78040	0.04878	50.73980	0.05074	48.780	15.21	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,810.78040	1.81078	1,781.03980	1.78104	1,810.780	15.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,537.30820	1.53731	1,508.80140	1.50880	1,537.308	14.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	75.30820	0.07531	78.50140	0.07850	75.308	14.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,275.57610	1.27558	1,248.81370	1.24881	1,275.576	14.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	113.57610	0.11358	118.51370	0.11851	113.576	14.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	179.43750	0.17944	187.39480	0.18739	179.438	14.13	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,041.43750	1.04144	1,017.69480	1.01769	1,041.438	14.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	970.68670	0.97069	948.22720	0.94823	970.687	14.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	208.68670	0.20869	217.92720	0.21793	208.687	14.18	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	844.60890	0.84461	824.77080	0.82477	844.609	14.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	272.60890	0.27261	284.47080	0.28447	272.609	14.28	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	280.60870	0.28061	292.74020	0.29274	280.609	14.31	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	832.60870	0.83261	813.04020	0.81304	832.609	14.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	821.32500	0.82132	802.00700	0.80201	821.325	14.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	289.32500	0.28933	301.70700	0.30171	289.325	14.36	0.00	0	23,934.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	788.32930	0.78833		769.76090	0.76976	788.329	14.50	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	316.32930	0.31633		329.46090	0.32946	316.329	14.50	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	320.95570	0.32096		334.21030	0.33421	320.956	14.53	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	782.95570	0.78296		764.51030	0.76451	782.956	14.53	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	777.61750	0.77762		759.29820	0.75930	777.618	14.55	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	325.61750	0.32562		338.99820	0.33900	325.618	14.55	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Call	741.22250	0.74122		723.77220	0.72377	741.223	14.72	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Put	359.22250	0.35922		373.47220	0.37347	359.223	14.72	0.00	0	250.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Put	420.72560	0.42073		436.43650	0.43644	420.726	15.00	0.00	0	5,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Call	682.72560	0.68273		666.73650	0.66674	682.726	15.00	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	503.88450	0.50388		492.65200	0.49265	503.884	16.09	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	691.88450	0.69188		712.35200	0.71235	691.884	16.09	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Call	353.42250	0.35342		346.23030	0.34623	353.423	17.49	0.00	0	250.00
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Put	1,101.42250	1.10142		1,125.93030	1.12593	1,101.423	17.49	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,504.38990	1.50439		1,531.11640	1.53112	1,504.390	18.73	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	266.38990	0.26639		261.41640	0.26142	266.390	18.73	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	252.05020	0.25205		247.42580	0.24743	252.050	18.97	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,590.05020	1.59005		1,617.12580	1.61713	1,590.050	18.97	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Call	220.60630	0.22061		216.73900	0.21674	220.606	19.58	0.00	0	23,934.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Put	1,808.60630	1.80861		1,836.43900	1.83644	1,808.606	19.58	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Put	1,844.10010	1.84410		1,872.03820	1.87204	1,844.100	19.67	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Call	216.10010	0.21610		212.33820	0.21234	216.100	19.67	0.00	0	2,870.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Call	210.65310	0.21065		207.02150	0.20702	210.653	19.79	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Put	1,888.65310	1.88865		1,916.72150	1.91672	1,888.653	19.79	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	2,032.50920	2.03251		2,060.96160	2.06096	2,032.509	20.18	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	194.50920	0.19451		191.26160	0.19126	194.509	20.18	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	163.37300	0.16337		160.97660	0.16098	163.373	22.05	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,551.37300	2.55137		2,580.67660	2.58068	2,551.373	22.05	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry			10.84610	10.84610		10.81330	10.81330		15.95	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry	10.16	Call	976.36340	0.97636		955.06120	0.95506	976.363	14.63	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry	10.16	Put	290.26340	0.29026		301.76120	0.30176	290.263	14.63	0.00	0	3,882.00
\$ / R	On	04/11/2014	Any day expiry	11.91	Call	359.52910	0.35953		352.98520	0.35299	359.529	18.50	0.00	0	3,882.00
\$ / R	On	04/11/2014	Any day expiry	11.91	Put	1,423.42910	1.42343		1,449.68520	1.44969	1,423.429	18.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			10.91080	10.91080		10.87660	10.87660		16.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	2,933.59100	2.93359		2,900.06770	2.90007	2,933.591	17.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	22.79100	0.02279		23.46770	0.02347	22.791	17.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	2,498.51120	2.49851		2,465.42450	2.46542	2,498.511	16.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	37.71120	0.03771		38.82450	0.03882	37.711	16.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,450.63310	2.45063		2,417.60850	2.41761	2,450.633	16.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	39.83310	0.03983		41.00850	0.04101	39.833	16.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	2,402.86510	2.40287		2,369.90720	2.36991	2,402.865	16.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	42.06510	0.04207		43.30720	0.04331	42.065	16.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Call	1,985.01770	1.98502		1,953.26490	1.95326	1,985.018	15.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Put	74.21770	0.07422		76.66490	0.07666	74.218	15.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Call	1,548.78590	1.54879		1,519.60220	1.51960	1,548.786	14.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Put	137.98590	0.13799		143.00220	0.14300	137.986	14.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,465.77100	1.46577		1,437.25660	1.43726	1,465.771	14.80	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	154.97100	0.15497		160.65660	0.16066	154.971	14.80	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,165.00310	1.16500		1,140.31600	1.14032	1,165.003	14.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	254.20310	0.25420		263.71600	0.26372	254.203	14.73	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Call	930.68200	0.93068		910.85840	0.91086	930.682	15.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	399.88200	0.39988		414.25840	0.41426	399.882	15.10	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	871.27500	0.87127		852.71630	0.85272	871.275	15.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	460.47500	0.46047		476.11630	0.47612	460.475	15.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	665.15360	0.66515		651.41640	0.65142	665.154	16.51	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	754.35360	0.75435		774.81640	0.77482	754.354	16.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	512.83020	0.51283		502.94880	0.50295	512.830	17.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,102.03020		1.10203		1,126.34880	1.12635	1,102.030	17.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	403.97630		0.40398		396.74520	0.39675	403.976	18.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,493.17630		1.49318		1,520.14520	1.52015	1,493.176	18.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	402.10400		0.40210		394.91460	0.39491	402.104	18.72	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	1,501.30400		1.50130		1,528.31460	1.52831	1,501.304	18.72	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.09200		11.09200		11.05630	11.05630		16.87	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	866.89690		0.86690		851.04510	0.85105	866.897	16.74	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	764.89690		0.76490		784.74510	0.78475	764.897	16.74	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	863.13480		0.86313		847.34990	0.84735	863.135	16.76	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	771.13480		0.77113		791.04990	0.79105	771.135	16.76	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	777.39370		0.77739		797.37540	0.79738	777.394	16.79	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	859.39370		0.85939		843.67540	0.84368	859.394	16.79	0.00	0	0.00
\$ / R MAXI	On 10/01/2014	Any day expiry			10.36810		10.36810		10.33190	10.33190		11.43	0.00	0	0.00
\$ / R MAXI	On 10/01/2014	Any day expiry	10.30	Call	14,031.60700		0.14032		12,430.53340	0.12431	14,031.607	11.54	0.00	0	200.00
\$ / R MAXI	On 10/01/2014	Any day expiry	10.30	Put	7,221.60700		0.07222		9,240.53340	0.09241	7,221.607	11.54	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.46810		10.46810		10.44140	10.44140		13.28	0.00	0	396.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	33,330.27360		0.33330		32,036.81710	0.32037	33,330.274	13.06	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	19,520.27360		0.19520		20,896.81710	0.20897	19,520.274	13.06	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	25,694.73520		0.25695		24,733.13580	0.24733	25,694.735	13.43	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	27,884.73520		0.27885		29,593.13580	0.29593	27,884.735	13.43	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	25,301.49160		0.25301		24,357.06230	0.24357	25,301.492	13.47	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	28,491.49160		0.28491		30,217.06230	0.30217	28,491.492	13.47	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	24,914.11520		0.24914		23,986.46700	0.23986	24,914.115	13.51	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	29,104.11520		0.29104		30,846.46700	0.30846	29,104.115	13.51	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.60910		10.60910		10.57710	10.57710		14.79	0.00	0	207.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	39,835.62820		0.39836		38,619.70570	0.38620	39,835.628	15.06	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	47,925.62820		0.47926		49,909.70570	0.49910	47,925.628	15.06	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	39,474.10470		0.39474		38,270.63280	0.38271	39,474.105	15.09	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	48,564.10470		0.48564		50,560.63280	0.50561	48,564.105	15.09	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	39,116.11470		0.39116		37,925.00630	0.37925	39,116.115	15.12	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	49,206.11470		0.49206		51,215.00630	0.51215	49,206.115	15.12	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.76200		10.76200		10.73030	10.73030		15.59	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	62,026.66130		0.62027		60,607.64630	0.60608	62,026.661	15.33	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	49,826.66130		0.49827		51,577.64630	0.51578	49,826.661	15.33	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	61,604.76920		0.61605		60,197.42470	0.60197	61,604.769	15.35	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	50,404.76920		0.50405		52,167.42470	0.52167	50,404.769	15.35	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	61,186.28430		0.61186		59,790.19930	0.59790	61,186.284	15.37	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	50,986.28430		0.50986		52,760.19930	0.52760	50,986.284	15.37	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			17.10800		17.10800		17.05470	17.05470		12.60	7,578,844.00	443	31,458.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	4,258.73290		4.25873		4,205.48980	4.20549	4,258.733	20.55	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.73290		0.00073		0.78980	0.00079	0.733	20.55	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	4,109.02640		4.10903		4,055.80500	4.05580	4,109.026	20.41	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	1.02640		0.00103		1.10500	0.00111	1.026	20.41	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,865.12270		2.86512		2,812.27460	2.81227	2,865.123	17.71	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	7.12270		0.00712		7.57460	0.00757	7.123	17.71	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,825.40950		2.82541		2,772.57610	2.77258	2,825.410	17.57	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	7.40950		0.00741		7.87610	0.00788	7.410	17.57	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,815.48330		2.81548		2,762.65370	2.76265	2,815.483	17.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	7.48330		0.00748		7.95370	0.00795	7.483	17.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,805.55780		2.80556		2,752.73190	2.75273	2,805.558	17.50	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	7.55780		0.00756		8.03190	0.00803	7.558	17.50	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,617.14390		2.61714		2,564.39770	2.56440	2,617.144	16.84	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	9.14390		0.00914		9.69770	0.00970	9.144	16.84	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	1,732.78580		1.73279		1,680.99770	1.68100	1,732.786	13.78	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	24.78580	0.02479	26.29770	0.02630	24.786	13.78	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	463.94650	0.46395	441.54300	0.44154	463.947	12.57	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	355.94650	0.35595	386.84300	0.38684	355.947	12.57	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	97.70340	0.09770	95.76860	0.09577	97.703	14.78	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,389.70340	1.38970	1,441.06860	1.44107	1,389.703	14.78	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.32650		17.32650		17.26450		17.32650	13.85	0.00	0	1,220.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,445.85510	1.44586	1,398.95120	1.39895	1,445.855	13.04	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	159.35510	0.15936	174.45120	0.17445	159.355	13.04	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,438.03090	1.43803	1,391.25260	1.39125	1,438.031	13.04	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	161.53090	0.16153	176.75260	0.17675	161.531	13.04	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,430.22480	1.43022	1,383.57560	1.38358	1,430.225	13.05	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	163.72480	0.16372	179.07560	0.17908	163.725	13.05	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	880.59210	0.88059	848.44370	0.84844	880.592	13.55	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	434.09210	0.43409	463.94370	0.46394	434.092	13.55	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.56170		17.56170		17.50060		17.50060	14.76	23,181,444.00	1,320	320.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,234.35280	1.23435	1,199.67480	1.19967	1,234.353	14.10	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	512.65280	0.51265	539.07480	0.53907	512.653	14.10	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,228.77410	1.22877	1,194.24540	1.19425	1,228.774	14.11	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	517.07410	0.51707	543.64540	0.54365	517.074	14.11	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,223.21670	1.22322	1,188.84270	1.18884	1,223.217	14.12	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	521.51670	0.52152	548.24270	0.54824	521.517	14.12	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.78750		17.78750		17.72310		17.72310	15.22	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,170.82830	1.17083	1,141.54450	1.14154	1,170.828	15.06	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	923.32830	0.92333	958.44450	0.95844	923.328	15.06	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,166.48370	1.16648	1,137.31630	1.13732	1,166.484	15.07	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	928.98370	0.92898	964.21630	0.96422	928.984	15.07	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,162.14850	1.16215	1,133.10420	1.13310	1,162.149	15.08	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	934.64850	0.93465	970.00420	0.97000	934.649	15.08	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10046		0.10046		0.10040		0.10040	14.99	0.00	0	164.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,059.33770	0.01059	1,053.11070	0.01053	1,059.338	14.05	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	13.43770	0.00013	13.21070	0.00013	13.438	14.05	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	309.21440	0.00309	310.13760	0.00310	309.214	14.99	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	263.31440	0.00263	270.23760	0.00270	263.314	14.99	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	70.77360	0.00071	72.03250	0.00072	70.774	18.30	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	1,024.87360	0.01025	1,032.13250	0.01032	1,024.874	18.30	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10187		0.10187		0.10176		0.10176	15.77	0.00	0	12,884.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,237.34700	0.01237	1,228.85920	0.01229	1,237.347	14.68	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	50.34700	0.00050	52.55920	0.00053	50.347	14.68	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	534.24340	0.00534	530.97840	0.00531	534.243	15.77	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	347.24340	0.00347	354.67840	0.00355	347.243	15.77	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	223.92540	0.00224	223.58840	0.00224	223.925	18.52	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	1,036.92540	0.01037	1,047.28840	0.01047	1,036.925	18.52	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	14.31900		14.31900		14.30390		14.30390	12.35	0.00	0	75,973.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,836.49050	1.83649	1,821.15020	1.82115	1,836.490	14.25	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	7.49050	0.00749	7.25020	0.00725	7.490	14.25	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,826.59350	1.82659	1,811.24840	1.81125	1,826.594	14.21	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	7.59350	0.00759	7.34840	0.00735	7.594	14.21	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,816.69820	1.81670	1,801.34850	1.80135	1,816.698	14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	7.69820	0.00770	7.44850	0.00745	7.698	14.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,678.35540	1.67836	1,662.92790	1.66293	1,678.355	13.60	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	9.35540	0.00936	9.02790	0.00903	9.355	13.60	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,481.50200	1.48150	1,465.92800	1.46593	1,481.502	12.78	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	12.50200	0.01250	12.02800	0.01203	12.502	12.78	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,128.03380	1.12803	1,146.06090	1.14606	1,128.034	15.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	97.03380		0.09703		99.96090	0.09996	97.034	15.22	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.51300		14.51300		14.49110	14.49110		13.75	0.00	0	18,703.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	938.48210		0.93848		922.70670	0.92271	938.482	12.82	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	215.48210		0.21548		221.60670	0.22161	215.482	12.82	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	931.31080		0.93131		915.62460	0.91562	931.311	12.82	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	218.31080		0.21831		224.52460	0.22452	218.311	12.82	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	924.74270		0.92474		909.15980	0.90916	924.743	12.83	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	221.74270		0.22174		228.05980	0.22806	221.743	12.83	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.72560		14.72560		14.70440	14.70440		14.61	0.00	0	750.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	906.64570		0.90665		897.08690	0.89709	906.646	14.12	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	521.04570		0.52105		532.68690	0.53269	521.046	14.12	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	526.07520		0.52608		537.79060	0.53779	526.075	14.13	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	901.67520		0.90168		892.19060	0.89219	901.675	14.13	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	896.73450		0.89673		887.31920	0.88732	896.734	14.14	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	531.13450		0.53113		542.91920	0.54292	531.134	14.14	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.93390		14.93390		14.90950	14.90950		15.23	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,560.98450		1.56098		1,547.92300	1.54792	1,560.985	14.05	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	317.08450		0.31708		328.42300	0.32842	317.085	14.05	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,554.02610		1.55403		1,541.04960	1.54105	1,554.026	14.05	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	320.12610		0.32013		331.54960	0.33155	320.126	14.05	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,547.08700		1.54709		1,534.19090	1.53419	1,547.087	14.06	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	323.18700		0.32319		334.69090	0.33469	323.187	14.06	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.18630		15.18630		15.16000	15.16000		15.86	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	915.74320		0.91574		934.70870	0.93471	915.743	15.57	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,162.04320		1.16204		1,154.70870	1.15471	1,162.043	15.57	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,157.92050		1.15792		1,150.61240	1.15061	1,157.921	15.59	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	921.62050		0.92162		940.61240	0.94061	921.621	15.59	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,153.81460		1.15381		1,146.53250	1.14653	1,153.815	15.60	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	927.51460		0.92751		946.53250	0.94653	927.515	15.60	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.34845		110.34845		110.34163	110.34163			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	641.55000		0.64155		648.37000	0.64837	641.550		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	651.55000		0.65155		658.37000	0.65837	651.550		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	661.55000		0.66155		668.37000	0.66837	661.550		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.69255		107.69255		107.68462	107.68462			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	702.55000		0.70255		694.62000	0.69462	702.550		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	692.55000		0.69255		684.62000	0.68462	692.550		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	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	682.55000		0.68255		674.62000	0.67462	682.550		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			113.37025		113.37025		113.36201	113.36201			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,380.25000		3.38025		3,372.01000	3.37201	3,380.250		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	3,370.25000		3.37025		3,362.01000	3.36201	3,370.250		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	3,360.25000		3.36025		3,352.01000	3.35201	3,360.250		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 06/02/2014		Index Future		415.63300	415.63300	415.61300	415.61300			0.00	0	0.00
AL37	On 08/05/2014		Index Future		421.09400	421.09400	421.07500	421.07500			0.00	0	0.00
AL7T	On 06/02/2014		Index Future		490.97400	490.97400	491.08400	491.08400			0.00	0	1.00
AL7T	On 08/05/2014		Index Future		497.42600	497.42600	497.53700	497.53700			0.00	0	0.00
ALBI	On 06/02/2014		Index Future		441.34500	441.34500	441.37900	441.37900			0.00	0	802.00
ALBI	On 08/05/2014		Index Future		447.14500	447.14500	447.17900	447.17900			0.00	0	35.00
ALBI	On 07/08/2014		Index Future		453.22500	453.22500	453.26000	453.26000			0.00	0	0.00
AU\$ / R	On 17/03/2014		Foreign Exchange Future		9.29660	9.29660	9.27860	9.27860		11.80	0.00	0	9,229.00
AU\$ / R	On 17/03/2014	9.49	Call	134.18770	0.13419	129.85890	0.12986	134.188	12.16	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.49	Put	327.58770	0.32759	341.25890	0.34126	327.588	12.16	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Call	131.03970	0.13104	126.81990	0.12682	131.040	12.18	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Put	334.43970	0.33444	348.21990	0.34822	334.440	12.18	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Call	127.95280	0.12795	123.84020	0.12384	127.953	12.20	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Put	341.35280	0.34135	355.24020	0.35524	341.353	12.20	0.00	0	0.00	
AU\$ / R	On 13/06/2014		Foreign Exchange Future		9.36830	9.36830	9.34550	9.34550		11.99	0.00	0	1,145.00
AU\$ / R	On 13/06/2014	9.89	Call	137.17100	0.13717	132.75990	0.13276	137.171	12.77	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.89	Put	658.87100	0.65887	677.25990	0.67726	658.871	12.77	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Call	134.98940	0.13499	130.64230	0.13064	134.989	12.78	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Put	666.68940	0.66669	685.14230	0.68514	666.689	12.78	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.91	Call	132.83800	0.13284	128.55400	0.12855	132.838	12.80	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.91	Put	674.53800	0.67454	693.05400	0.69305	674.538	12.80	0.00	0	0.00	
AU\$ / R	On 15/09/2014		Foreign Exchange Future		9.44590	9.44590	9.42370	9.42370		12.11	0.00	0	2,500.00
AU\$ / R	On 15/09/2014	9.54	Call	350.47510	0.35048	341.66330	0.34166	350.475	12.27	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.54	Put	444.57510	0.44458	457.96330	0.45796	444.575	12.27	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.55	Put	450.54820	0.45055	464.03270	0.46403	450.548	12.28	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.55	Call	346.44820	0.34645	337.73270	0.33773	346.448	12.28	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.56	Call	342.46040	0.34246	333.84390	0.33384	342.460	12.29	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.56	Put	456.56040	0.45656	470.14390	0.47014	456.560	12.29	0.00	0	0.00	
AU\$ / R	On 12/12/2014		Foreign Exchange Future		9.52100	9.52100	9.49650	9.49650		12.30	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.59	Call	430.86020	0.43086	420.75210	0.42075	430.860	12.40	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.59	Put	499.86020	0.49986	514.25210	0.51425	499.860	12.40	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.60	Call	426.76230	0.42676	416.75170	0.41675	426.762	12.41	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.60	Put	505.76230	0.50576	520.25170	0.52025	505.762	12.41	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.61	Call	422.70190	0.42270	412.78840	0.41279	422.702	12.42	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.61	Put	511.70190	0.51170	526.28840	0.52629	511.702	12.42	0.00	0	0.00	
CAD/ R	On 17/03/2014		Foreign Exchange Future		9.83180	9.83180	9.83840	9.83840		12.69	0.00	0	50.00
CAD/ R	On 17/03/2014	9.94	Call	193.53540	0.19354	197.46660	0.19747	193.535	12.97	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.94	Put	301.73540	0.30174	299.06660	0.29907	301.735	12.97	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.95	Call	189.95010	0.18995	193.83770	0.19384	189.950	13.00	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.95	Put	308.15010	0.30815	305.43770	0.30544	308.150	13.00	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.96	Call	186.42680	0.18643	190.26710	0.19027	186.427	13.03	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.96	Put	314.62680	0.31463	311.86710	0.31187	314.627	13.03	0.00	0	0.00	
CAD/ R	On 13/06/2014		Foreign Exchange Future		9.94300	9.94300	9.94490	9.94490		13.40	0.00	0	0.00
CAD/ R	On 13/06/2014	9.84	Call	412.31770	0.41232	413.60560	0.41361	412.318	13.28	0.00	0	0.00	
CAD/ R	On 13/06/2014	9.84	Put	309.31770	0.30932	308.70560	0.30871	309.318	13.28	0.00	0	0.00	
CAD/ R	On 13/06/2014	9.85	Call	407.35700	0.40736	408.63510	0.40864	407.357	13.29	0.00	0	0.00	
CAD/ R	On 13/06/2014	9.85	Put	314.35700	0.31436	313.73510	0.31374	314.357	13.29	0.00	0	0.00	
CAD/ R	On 13/06/2014	9.86	Call	402.44180	0.40244	403.71270	0.40371	402.442	13.30	0.00	0	0.00	
CAD/ R	On 13/06/2014	9.86	Put	319.44180	0.31944	318.81270	0.31881	319.442	13.30	0.00	0	0.00	
CF CANDO CAFC	On 12/12/2014		Can-Do Future		82.49290	82.49290	-59.73340	-59.73340			0.00	0	2,304.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFE	On 12/12/2014	Can-Do Future			661.76500		661.76500		643.45950	643.45950			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			724.74220		724.74220		705.23050	705.23050			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			155.10260		155.10260		155.39410	155.39410			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			5.78540		5.78540		-28.52180	-28.52180			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			640.92280		640.92280		623.75000	623.75000			0.00	0	3,101.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.70570		11.70570		11.68530	11.68530		12.97	0.00	0	444.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	529.42800		0.52943		517.42390	0.51742	529.428	12.47	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	113.72800		0.11373		122.12390	0.12212	113.728	12.47	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	522.48990		0.52249		510.63520	0.51064	522.490	12.48	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	116.78990		0.11679		125.33520	0.12534	116.790	12.48	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	515.60850		0.51561		503.90170	0.50390	515.608	12.49	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	119.90850		0.11991		128.60170	0.12860	119.909	12.49	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.87310		11.87310		11.84680	11.84680		14.44	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	606.43350		0.60643		594.47590	0.59448	606.433	14.08	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	323.33350		0.32333		337.67590	0.33768	323.333	14.08	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	601.07540		0.60108		589.25580	0.58926	601.075	14.09	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	327.97540		0.32798		342.45580	0.34246	327.975	14.09	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	595.75780		0.59576		584.06960	0.58407	595.758	14.11	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	332.65780		0.33266		347.26960	0.34727	332.658	14.11	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.72090		1.72090		1.71650	1.71650		12.79	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	586.67650		0.05867		561.08070	0.05611	586.677	12.76	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	277.67650		0.02777		296.08070	0.02961	277.677	12.76	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	528.98540		0.05290		505.50300	0.05055	528.985	12.79	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	319.98540		0.03200		340.50300	0.03405	319.985	12.79	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	480.14020		0.04801		458.57910	0.04586	480.140	12.98	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	371.14020		0.03711		393.57910	0.03936	371.140	12.98	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.74020		1.74020		1.73480	1.73480		14.48	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	931.29600		0.09313		897.17420	0.08972	931.296	13.88	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	429.29600		0.04293		449.17420	0.04492	429.296	13.88	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	876.77060		0.08768		844.28270	0.08443	876.771	13.98	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	474.77060		0.04748		496.28270	0.04963	474.771	13.98	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	824.81120		0.08248		793.97230	0.07940	824.811	14.08	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	522.81120		0.05228		545.97230	0.05460	522.811	14.08	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.14319		114.14319		114.13455	114.13455			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,153.19000		3.15319		3,144.55000	3.14455	3,153.190		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	3,143.19000		3.14319		3,134.55000	3.13455	3,143.190		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	3,133.19000		3.13319		3,124.55000	3.12455	3,133.190		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 06/02/2014	Bond Future		9.65033	84.30877		9.64658	84.33668			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	827.40000	0.82740	799.49000	0.79949	827.400		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	751.87000	0.75187	723.96000	0.72396	751.870		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	676.45000	0.67645	648.54000	0.64854	676.450		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.76812	81.63476	9.76425	81.66300			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	1,691.45000	1.69145	1,663.21000	1.66321	1,691.450		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	1,616.16000	1.61616	1,587.92000	1.58792	1,616.160		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	1,540.97000	1.54097	1,512.73000	1.51273	1,540.970		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			440.67900	440.67900	440.70300	440.70300			0.00	0	482.00
GOVI	On 06/02/2014	GOVI	439.99	Call	6,890.00000	0.68900	7,130.00000	0.71300	6,890.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	6,790.00000	0.67900	7,030.00000	0.70300	6,790.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	6,690.00000	0.66900	6,930.00000	0.69300	6,690.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			452.54100	452.54100	452.56700	452.56700			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	74,490.00000	7.44900	74,230.00000	7.42300	74,490.000		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	74,590.00000	7.45900	74,330.00000	7.43300	74,590.000		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	74,690.00000	7.46900	74,430.00000	7.44300	74,690.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014	Index Future			201.86100	201.86100	201.85000	201.85000			0.00	0	1,331.00
IGOV	On 08/05/2014	Index Future			204.53900	204.53900	204.52700	204.52700			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			546.37900	546.37900	546.01100	546.01100			0.00	0	190.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future		5.20000	94.80000		5.20000	94.80000			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		5.29000	94.71000		5.29000	94.71000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future		5.35000	94.65000		5.35000	94.65000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		5.45000	94.55000		5.45000	94.55000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		5.57000	94.43000		5.59000	94.41000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		5.92000	94.08000		5.94000	94.06000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.26000	93.74000		6.28000	93.72000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.58000		93.42000		6.59000	93.41000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.88000		93.12000		6.89000	93.11000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.16000		92.84000		7.17000	92.83000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.43000		92.57000		7.45000	92.55000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.54650		8.54650		8.52770	8.52770		8.99	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	430.95980		0.43096	414.14520	0.41415		430.960	9.19	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	24.45980		0.02446	26.44520	0.02645		24.460	9.19	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	422.32610		0.42233	405.62700	0.40563		422.326	9.18	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	25.82610		0.02583	27.92700	0.02793		25.826	9.18	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	413.75430		0.41375	397.17420	0.39717		413.754	9.18	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	27.25430		0.02725	29.47420	0.02947		27.254	9.18	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.60250		8.60250		8.58020	8.58020		11.54	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	356.75580		0.35676	343.81990	0.34382		356.756	11.51	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	194.25580		0.19426	203.61990	0.20362		194.256	11.51	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	351.02720		0.35103	338.26880	0.33827		351.027	11.51	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	198.52720		0.19853	208.06880	0.20807		198.527	11.51	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	345.35790		0.34536	332.77980	0.33278		345.358	11.51	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	202.85790		0.20286	212.57980	0.21258		202.858	11.51	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.36790		1.36790		1.36990	1.36990			0.00	0	494.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.36800		1.36800		1.37000	1.37000			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			10.06890		10.06890	0.09928	10.08940	10.08940		14.63	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	2,983.51270		0.29835	0.09928	3,130.92480	0.31309	2,983.513	14.83	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	2,694.51270		0.26945	0.09928	2,636.92480	0.26369	2,694.513	14.83	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	2,926.99100		0.29270	0.09928	3,073.22910	0.30732	2,926.991	14.80	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	2,737.99100		0.27380	0.09928	2,679.22910	0.26792	2,737.991	14.80	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	2,870.99960		0.28710	0.09928	3,016.07240	0.30161	2,871.000	14.76	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	2,781.99960		0.27820	0.09928	2,722.07240	0.27221	2,782.000	14.76	0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.83656		102.95113		7.83258	102.97650			0.00	0	11,257.00
R023	On 06/02/2014	Bond Future	7.84	Call	21.92000		0.02192		47.29000	0.04729	21.920		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	85.60000		0.08560		110.97000	0.11097	85.600		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	149.24000		0.14924		174.61000	0.17461	149.240		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future			7.93449		100.38765		7.93036	100.41328			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	2,167.00000		2.16700	2,141.37000	2.14137		2,167.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	2,103.25000		2.10325	2,077.62000	2.07762		2,103.250		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	2,039.55000		2.03955	2,013.92000	2.01392		2,039.550		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.11230		116.56516		6.10851	116.57124		2.21	0.00	0	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	93.42000		0.09342		97.34000	0.09734	93.420	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	855.01000		0.85501	852.85000	0.85285		855.010	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	96.68000		0.09668	100.68000	0.10068		96.680	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	842.07000		0.84207	839.99000	0.83999		842.070	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	100.02000		0.10002	104.10000	0.10410		100.020	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	829.22000		0.82922	827.22000	0.82722		829.220	2.16	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.27420		111.28945		6.26965	111.29559		2.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	107.13000		0.10713	109.25000	0.10925		107.130	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,585.24000		1.58524	1,581.22000	1.58122		1,585.240	2.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.20	Call	109.15000		0.10915		111.30000	0.11130	109.150	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,573.50000		1.57350	1,569.51000	1.56951	1,573.500	2.07	0.00	0	0.00	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	111.20000		0.11120	113.38000	0.11338	111.200	2.07	0.00	0	0.00	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,561.79000		1.56179	1,557.83000	1.55783	1,561.790	2.07	0.00	0	0.00	0.00
R157	On 07/08/2014	Bond Future			6.45578		112.80312	6.44999	112.80948			1.84	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	824.65000		0.82465	829.76000	0.82976	824.650	1.86	0.00	0	0.00	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	513.47000		0.51347	512.22000	0.51222	513.470	1.86	0.00	0	0.00	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	831.26000		0.83126	836.38000	0.83638	831.260	1.86	0.00	0	0.00	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	509.16000		0.50916	507.92000	0.50792	509.160	1.86	0.00	0	0.00	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	837.55000		0.83755	842.68000	0.84268	837.550	1.86	0.00	0	0.00	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	504.53000		0.50453	503.30000	0.50330	504.530	1.86	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future			6.72007		107.56660	6.71231	107.57315			1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	440.63000		0.44063	444.18000	0.44418	440.630	1.60	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	890.02000		0.89002	887.02000	0.88702	890.020	1.60	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	443.93000		0.44393	447.50000	0.44750	443.930	1.60	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	884.81000		0.88481	881.83000	0.88183	884.810	1.60	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	447.25000		0.44725	450.83000	0.45083	447.250	1.60	0.00	0	0.00	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	879.63000		0.87963	876.66000	0.87666	879.630	1.60	0.00	0	0.00	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			8.18359		119.69116	8.18464	119.68188			13.74	151,888,082.04	1,269	61,496.00
R186	On 06/02/2014	Bond Future	7.74	Call	813.98000		0.81398	831.85000	0.83185	813.980	13.54	0.00	0	0.00	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,829.59000		4.82959	4,856.74000	4.85674	4,829.590	13.54	0.00	0	0.00	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	836.41000		0.83641	854.45000	0.85445	836.410	13.54	0.00	0	0.00	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,759.42000		4.75942	4,786.74000	4.78674	4,759.420	13.54	0.00	0	0.00	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	859.29000		0.85929	877.50000	0.87750	859.290	13.54	0.00	0	0.00	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,689.79000		4.68979	4,717.28000	4.71728	4,689.790	13.54	0.00	0	0.00	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,489.08000		5.48908	5,499.54000	5.49954	5,489.080	14.02	0.00	0	0.00	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	624.85000		0.62485	644.59000	0.64459	624.850	14.02	0.00	0	0.00	250.00
R186	On 08/05/2014	Bond Future			8.28160		121.26408	8.28269	121.25466			14.24	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	848.47000		0.84847	856.26000	0.85626	848.470	13.88	0.00	0	0.00	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,807.90000		11.80790	11,825.11000	11.82511	11,807.900	13.88	0.00	0	0.00	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	862.54000		0.86254	870.39000	0.87039	862.540	13.88	0.00	0	0.00	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,724.23000		11.72423	11,741.50000	11.74150	11,724.230	13.88	0.00	0	0.00	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	876.78000		0.87678	884.69000	0.88469	876.780	13.88	0.00	0	0.00	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,640.84000		11.64084	11,658.17000	11.65817	11,640.840	13.88	0.00	0	0.00	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,608.54000		1.60854	1,618.55000	1.61855	1,608.540	13.97	0.00	0	0.00	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,643.15000		8.64315	8,662.58000	8.66258	8,643.150	13.97	0.00	0	0.00	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	4,057.68000		4.05768	4,068.39000	4.06839	4,057.680	14.24	0.00	0	0.00	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,331.21000		4.33121	4,351.34000	4.35134	4,331.210	14.24	0.00	0	0.00	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	5,193.01000		5.19301	5,202.73000	5.20273	5,193.010	14.37	0.00	0	0.00	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,326.61000		3.32661	3,345.75000	3.34575	3,326.610	14.37	0.00	0	0.00	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	7,852.67000		7.85267	7,859.00000	7.85900	7,852.670	14.64	0.00	0	0.00	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,867.27000		1.86727	1,883.02000	1.88302	1,867.270	14.64	0.00	0	0.00	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	9,332.07000		9.33207	9,336.31000	9.33631	9,332.070	14.77	0.00	0	0.00	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,364.55000		1.36455	1,378.21000	1.37821	1,364.550	14.77	0.00	0	0.00	8,000.00
R186	On 07/08/2014	Bond Future			8.37680		117.62242	8.37791	117.61304			13.60	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,383.73000		5.38373	5,399.47000	5.39947	5,383.730	13.52	0.00	0	0.00	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,647.22000		4.64722	4,653.58000	4.65358	4,647.220	13.52	0.00	0	0.00	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,687.61000		4.68761	4,693.95000	4.69395	4,687.610	13.53	0.00	0	0.00	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,338.94000		5.33894	5,354.66000	5.35466	5,338.940	13.53	0.00	0	0.00	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,728.19000		4.72819	4,734.51000	4.73451	4,728.190	13.53	0.00	0	0.00	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.31	Put	5,294.42000		5.29442		5,310.12000	5.31012	5,294.420	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,548.82000		7.54882		7,553.01000	7.55301	7,548.820	13.82	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,083.41000		3.08341		3,096.98000	3.09698	3,083.410	13.82	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.47149		119.26136		8.47262	119.25203		12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,458.03000		4.45803		4,462.74000	4.46274	4,458.030	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,240.97000		7.24097		7,255.01000	7.25501	7,240.970	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,494.03000		4.49403		4,498.72000	4.49872	4,494.030	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,191.66000		7.19166		7,205.68000	7.20568	7,191.660	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,530.18000		4.53018		4,534.86000	4.53486	4,530.180	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,142.59000		7.14259		7,156.60000	7.15660	7,142.590	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,960.70000		8.96070		8,962.82000	8.96282	8,960.700	13.29	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,388.08000		3.38808		3,399.53000	3.39953	3,388.080	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			277.10928		277.10928		277.09347	277.09347			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	2,880.72000		2.88072		2,896.53000	2.89653	2,880.720		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	2,890.72000		2.89072		2,906.53000	2.90653	2,890.720		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	2,900.72000		2.90072		2,916.53000	2.91653	2,900.720		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.85136		104.47422		4.84456	104.48002		1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	386.59000		0.38659		392.56000	0.39256	386.590	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	55.81000		0.05581		55.98000	0.05598	55.810	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	393.31000		0.39331		399.30000	0.39930	393.310	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	54.04000		0.05404		54.23000	0.05423	54.040	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	399.97000		0.39997		405.97000	0.40597	399.970	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	52.21000		0.05221		52.41000	0.05241	52.210	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.66420		105.84716		4.65456	105.85301		0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	267.59000		0.26759		271.61000	0.27161	267.590	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	221.62000		0.22162		219.79000	0.21979	221.620	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	270.81000		0.27081		274.84000	0.27484	270.810	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	218.78000		0.21878		216.96000	0.21696	218.780	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	274.05000		0.27405		278.11000	0.27811	274.050	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	215.96000		0.21596		214.17000	0.21417	215.960	0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.05533		102.87765		4.03868	102.88371		0.64	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	509.44000		0.50944		514.62000	0.51462	509.440	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	62.05000		0.06205		61.17000	0.06117	62.050	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	512.32000		0.51232		517.50000	0.51750	512.320	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	61.32000		0.06132		60.44000	0.06044	61.320	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	515.19000		0.51519		520.38000	0.52038	515.190	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	60.59000		0.06059		59.72000	0.05972	60.590	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			214.08219		214.08219		214.06786	214.06786			0.00	0	44,679.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 06/02/2014	Bond Future	208.99	Call	5,092.19000		5.09219		5,077.86000	5.07786	5,092.190		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	5,082.19000		5.08219		5,067.86000	5.06786	5,082.190		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	5,072.19000		5.07219		5,057.86000	5.05786	5,072.190		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			6.88538		107.65978		6.88682	107.65515		4.63	0.00	0	10,389.00
R203	On 06/02/2014	Bond Future	5.95	Call	24.68000		0.02468		26.07000	0.02607	24.680		4.50	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,086.13000		3.08613		3,092.15000	3.09215	3,086.130		4.50	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	59.42000		0.05942		61.87000	0.06187	59.420		4.52	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,490.17000		2.49017		2,497.25000	2.49725	2,490.170		4.52	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	62.04000		0.06204		64.55000	0.06455	62.040		4.52	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,459.72000		2.45972		2,466.86000	2.46686	2,459.720		4.52	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	64.75000		0.06475		67.34000	0.06734	64.750		4.52	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,429.37000		2.42937		2,436.59000	2.43659	2,429.370		4.52	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	616.47000		0.61647		622.03000	0.62203	616.470		4.60	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	762.50000		0.76250		772.69000	0.77269	762.500		4.60	0	0.00
R203	On 08/05/2014	Bond Future			7.01958		104.91444		7.02117	104.90967		4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	132.31000		0.13231		133.71000	0.13371	132.310		4.60	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,058.38000		4.05838		4,064.55000	4.06455	4,058.380		4.60	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	135.23000		0.13523		136.65000	0.13665	135.230		4.60	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,029.92000		4.02992		4,036.11000	4.03611	4,029.920		4.60	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	138.20000		0.13820		139.64000	0.13964	138.200		4.60	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,001.51000		4.00151		4,007.72000	4.00772	4,001.510		4.60	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	948.86000		0.94886		951.15000	0.95115	948.860		4.70	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,489.07000		1.48907		1,496.13000	1.49613	1,489.070		4.70	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,862.43000		1.86243		1,863.51000	1.86351	1,862.430		4.79	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	729.41000		0.72941		735.26000	0.73526	729.410		4.79	0	0.00
R203	On 07/08/2014	Bond Future			7.15530		106.34119		7.15699	106.33648		4.37	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,046.65000		1.04665		1,047.82000	1.04782	1,046.650		4.31	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,928.63000		1.92863		1,934.51000	1.93451	1,928.630		4.31	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,278.48000		1.27848		1,283.82000	1.28382	1,278.480		4.38	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,652.45000		1.65245		1,653.08000	1.65308	1,652.450		4.38	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,265.95000		1.26595		1,271.27000	1.27127	1,265.950		4.38	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,667.62000		1.66762		1,668.23000	1.66823	1,667.620		4.38	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,682.85000		1.68285		1,683.45000	1.68345	1,682.850		4.38	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,253.50000		1.25350		1,258.81000	1.25881	1,253.500		4.38	0	0.00
R203	On 06/11/2014	Bond Future			7.30802		103.66203		7.30983	103.65739		4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	1,076.18000		1.07618		1,076.80000	1.07680	1,076.180		4.15	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,285.41000		2.28541		2,290.67000	2.29067	2,285.410		4.15	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,086.33000		1.08633		1,086.94000	1.08694	1,086.330		4.15	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,269.54000		2.26954		2,274.79000	2.27479	2,269.540		4.15	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,096.55000		1.09655		1,097.16000	1.09716	1,096.550		4.15	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,253.74000		2.25374		2,258.99000	2.25899	2,253.740		4.15	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.07418		94.74940		9.07016	94.78623			0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,648.39000		2.64839		2,685.22000	2.68522	2,648.390		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	2,735.82000		2.73582		2,772.65000	2.77265	2,735.820		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,823.11000		2.82311	2,859.94000	2.85994	2,823.110	2,823.110		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.17262		95.99455		9.16848	96.03180			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,748.85000		1.74885	1,786.10000	1.78610	1,748.850	1,748.850		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		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	1,836.05000		1.83605	1,873.30000	1.87330	1,836.050	1,836.050		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		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	1,923.11000		1.92311	1,960.36000	1.96036	1,923.110	1,923.110		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.27082		93.04223		9.26653	93.08014			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		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	2,075.22000		2.07522	2,037.31000	2.03731	2,075.220	2,075.220		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	1,983.78000		1.98378	1,945.87000	1.94587	1,983.780	1,983.780		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		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	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	1,892.48000		1.89248	1,854.57000	1.85457	1,892.480	1,892.480		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.13176		104.64076		7.13300	104.63563		6.67	0.00	0	29,549.00
R204	On 06/02/2014	Bond Future	6.39	Call	108.34000		0.10834	112.48000	0.11248	108.340	108.340	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,230.56000		3.23056	3,239.83000	3.23983	3,230.560	3,230.560	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	112.57000		0.11257	116.81000	0.11681	112.570	112.570	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,191.94000		3.19194	3,201.31000	3.20131	3,191.940	3,191.940	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	116.94000		0.11694	121.27000	0.12127	116.940	116.940	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,153.48000		3.15348	3,162.94000	3.16294	3,153.480	3,153.480	6.50	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.25217		106.01589		7.25350	106.01067		6.47	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	240.75000		0.24075	243.16000	0.24316	240.750	240.750	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,138.73000		5.13873	5,146.36000	5.14636	5,138.730	5,138.730	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	245.56000		0.24556	247.99000	0.24799	245.560	245.560	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,101.99000		5.10199	5,109.64000	5.10964	5,101.990	5,101.990	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	250.45000		0.25045	252.90000	0.25290	250.450	250.450	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,065.34000		5.06534	5,073.01000	5.07301	5,065.340	5,065.340	6.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.37207		103.42655		7.37346	103.42137		6.53	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,989.54000		1.98954	1,996.64000	1.99664	1,989.540	1,989.540	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,242.11000		2.24211	2,244.03000	2.24403	2,242.110	2,242.110	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,261.69000		2.26169	2,263.60000	2.26360	2,261.690	2,261.690	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,972.01000		1.97201	1,979.10000	1.97910	1,972.010	1,972.010	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,281.37000		2.28137	2,283.26000	2.28326	2,281.370	2,281.370	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,954.59000		1.95459	1,961.66000	1.96166	1,954.590	1,954.590	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,962.91000		2.96291	2,964.21000	2.96421	2,962.910	2,962.910	6.60	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,457.63000		1.45763	1,464.11000	1.46411	1,457.630	1,457.630	6.60	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.49601		104.86761		7.49747	104.86247		6.39	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,679.36000		1.67936	1,681.06000	1.68106	1,679.360	1,679.360	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,479.85000		3.47985	3,486.69000	3.48669	3,479.850	3,479.850	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,693.63000		1.69363	1,695.32000	1.69532	1,693.630	1,693.630	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,458.17000		3.45817	3,465.00000	3.46500	3,458.170	3,458.170	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,707.97000		1.70797	1,709.66000	1.70966	1,707.970	1,707.970	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,436.56000		3.43656	3,443.39000	3.44339	3,436.560	3,436.560	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,465.91000		3.46591	3,466.54000	3.46654	3,465.910	3,465.910	6.50	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,745.01000		1.74501	1,750.78000	1.75078	1,745.010	1,745.010	6.50	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future		7.42590	99.70140		7.42710	99.69576		8.56	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	139.03000	0.13903	144.32000	0.14432	139.030	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	3,919.36000	3.91936	3,930.29000	3.93029	3,919.360	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	144.00000	0.14400	149.41000	0.14941	144.000	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	3,875.13000	3.87513	3,886.18000	3.88618	3,875.130	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	149.13000	0.14913	154.64000	0.15464	149.130	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	3,831.10000	3.83110	3,842.25000	3.84225	3,831.100	8.36	0.00	0	0.00
R207	On 08/05/2014	Bond Future		7.54387	101.01161		7.54514	101.00588		8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	259.58000	0.25958	262.40000	0.26240	259.580	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,606.10000	6.60610	6,614.65000	6.61465	6,606.100	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	264.58000	0.26458	267.43000	0.26743	264.580	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,562.44000	6.56244	6,571.02000	6.57102	6,562.440	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	269.66000	0.26966	272.54000	0.27254	269.660	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,518.88000	6.51888	6,527.49000	6.52749	6,518.880	8.04	0.00	0	0.00
R207	On 07/08/2014	Bond Future		7.66131	98.74504		7.66263	98.73933		8.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,604.12000	2.60412	2,606.77000	2.60677	2,604.120	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,480.16000	2.48016	2,488.52000	2.48852	2,480.160	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,459.04000	2.45904	2,467.38000	2.46738	2,459.040	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,626.16000	2.62616	2,628.79000	2.62879	2,626.160	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,648.30000	2.64830	2,650.91000	2.65091	2,648.300	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,438.04000	2.43804	2,446.36000	2.44636	2,438.040	8.21	0.00	0	0.00
R207	On 06/11/2014	Bond Future		7.77617	100.12097		7.77755	100.11525		8.17	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,208.80000	2.20880	2,211.04000	2.21104	2,208.800	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,035.43000	4.03543	4,043.39000	4.04339	4,035.430	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,226.11000	2.22611	2,228.35000	2.22835	2,226.110	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,010.40000	4.01040	4,018.36000	4.01836	4,010.400	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,243.51000	2.24351	2,245.74000	2.24574	2,243.510	8.09	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	3,985.48000	3.98548	3,993.43000	3.99343	3,985.480	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		7.59763	97.87100		7.59367	97.89189		9.39	0.00	0	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	99.80000	0.09980	106.31000	0.10631	99.800	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,758.69000	4.75869	4,744.31000	4.74431	4,758.690	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	103.71000	0.10371	110.40000	0.11040	103.710	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,706.69000	4.70669	4,692.49000	4.69249	4,706.690	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	107.90000	0.10790	114.77000	0.11477	107.900	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,655.01000	4.65501	4,640.99000	4.64099	4,655.010	9.12	0.00	0	0.00
R208	On 08/05/2014	Bond Future		7.70347	95.76119		7.69932	95.78237		9.57	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	234.24000	0.23424	239.65000	0.23965	234.240	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,794.70000	7.79470	7,778.93000	7.77893	7,794.700	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	239.06000	0.23906	244.54000	0.24454	239.060	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,743.51000	7.74351	7,727.81000	7.72781	7,743.510	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	243.96000	0.24396	249.52000	0.24952	243.960	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,692.42000	7.69242	7,676.80000	7.67680	7,692.420	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future		7.80741	97.06347		7.80303	97.08508		9.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,790.10000	2.79010	2,785.57000	2.78557	2,790.100	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,704.17000	2.70417	2,721.25000	2.72125	2,704.170	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,728.89000	2.72889	2,746.04000	2.74604	2,728.890	9.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future	7.80	Put	2,765.45000		2.76545	2,760.99000	2.76099		2,765.450	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,753.74000		2.75374	2,770.95000	2.77095		2,753.740	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,740.97000		2.74097	2,736.57000	2.73657		2,740.970	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	4,059.53000		4.05953	4,079.22000	4.07922		4,059.530	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,763.01000		1.76301	1,761.09000	1.76109		1,763.010	9.17	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.91416			7.90955	95.04116			9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	2,149.41000		2.14941	2,163.03000	2.16303		2,149.410	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,441.29000		4.44129	4,432.95000	4.43295		4,441.290	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	2,168.66000		2.16866	2,182.35000	2.18235		2,168.660	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,411.51000		4.41151	4,403.24000	4.40324		4,411.510	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	2,188.03000		2.18803	2,201.78000	2.20178		2,188.030	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,381.87000		4.38187	4,373.66000	4.37366		4,381.870	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,744.01000		4.74401	4,763.03000	4.76303		4,744.010	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,003.45000		2.00345	2,000.51000	2.00051		2,003.450	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			8.98136		76.22706	8.97728	76.25792			19.71	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	810.37000		0.81037	837.91000	0.83791		810.370	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,269.27000		4.26927	4,265.95000	4.26595		4,269.270	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	830.89000		0.83089	858.76000	0.85876		830.890	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,208.66000		4.20866	4,205.67000	4.20567		4,208.660	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	851.77000		0.85177	879.98000	0.87998		851.770	19.49	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,148.55000		4.14855	4,145.90000	4.14590		4,148.550	19.49	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.07124		74.08440	9.06704	74.11566			20.22	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	693.02000		0.69302	705.89000	0.70589		693.020	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,820.68000		10.82068	10,802.29000	10.80229		10,820.680	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	704.88000		0.70488	717.88000	0.71788		704.880	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,741.88000		10.74188	10,723.62000	10.72362		10,741.880	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	716.89000		0.71689	730.03000	0.73003		716.890	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,663.37000		10.66337	10,645.25000	10.64525		10,663.370	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,869.53000		1.86953	1,892.16000	1.89216		1,869.530	19.86	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,319.36000		6.31936	6,310.73000	6.31073		6,319.360	19.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	3,363.30000		3.36330	3,392.34000	3.39234		3,363.300	20.10	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	3,896.40000		3.89640	3,894.18000	3.89418		3,896.400	20.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	5,334.17000		5.33417	5,367.20000	5.36720		5,334.170	20.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,249.22000		2.24922	2,250.99000	2.25099		2,249.220	20.37	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,910.59000		5.91059	5,944.24000	5.94424		5,910.590	20.45	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,930.53000		1.93053	1,932.92000	1.93292		1,930.530	20.45	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	6,460.93000		6.46093	6,495.00000	6.49500		6,460.930	20.52	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,670.55000		1.67055	1,673.36000	1.67336		1,670.550	20.52	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,931.25000		6.93125	6,965.59000	6.96559		6,931.250	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,477.03000		1.47703	1,480.11000	1.48011		1,477.030	20.58	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.15865		75.09195	9.15432	75.12368			19.86	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,252.73000		4.25273	4,278.94000	4.27894		4,252.730	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,130.05000		5.13005	5,124.53000	5.12453		5,130.050	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,286.77000		4.28677	4,313.07000	4.31307		4,286.770	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,089.51000		5.08951	5,084.08000	5.08408		5,089.510	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,320.95000		4.32095	4,347.33000	4.34733		4,320.950	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,049.23000		5.04923	5,043.88000	5.04388		5,049.230	19.76	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.24627		72.99327	9.24180	73.02552			19.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	8.99	Call	4,556.03000		4.55603	4,580.07000	4.58007		4,556.030	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,441.72000		6.44172	6,433.51000	6.43351		6,441.720	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,588.13000		4.58813	4,612.25000	4.61225		4,588.130	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,398.82000		6.39882	6,390.69000	6.39069		6,398.820	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,620.35000		4.62035	4,644.54000	4.64454		4,620.350	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,356.15000		6.35615	6,348.09000	6.34809		6,356.150	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			161.48057		161.48057	161.46992	161.46992				0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	9.43000		0.00943	20.08000	0.02008		9.430		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	19.43000		0.01943	30.08000	0.03008		19.430		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	29.43000		0.02943	40.08000	0.04008		29.430		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			129.08002		129.08002	129.07779	129.07779				0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	90.02000		0.09002	87.79000	0.08779		90.020		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	80.02000		0.08002	77.79000	0.07779		80.020		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	70.02000		0.07002	67.79000	0.06779		70.020		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			131.26599		131.26599	131.25901	131.25901				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	1,724.01000		1.72401	1,730.99000	1.73099		1,724.010		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	1,734.01000		1.73401	1,740.99000	1.74099		1,734.010		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	1,744.01000		1.74401	1,750.99000	1.75099		1,744.010		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			8.78960		87.50282	8.79067	87.49454			17.68	0.00	0	21,284.00
R213	On 06/02/2014	Bond Future	8.29	Call	728.12000		0.72812	744.81000	0.74481		728.120		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,726.05000		4.72605	4,751.02000	4.75102		4,726.050		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	747.10000		0.74710	763.95000	0.76395		747.100		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,662.35000		4.66235	4,687.48000	4.68748		4,662.350		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	766.33000		0.76633	783.34000	0.78334		766.330		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,599.01000		4.59901	4,624.30000	4.62430		4,599.010		0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.88285		85.11531	8.88395	85.10695			18.35	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	748.35000		0.74835	755.38000	0.75538		748.350		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,025.21000		11.02521	11,040.60000	11.04060		11,025.210		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	760.59000		0.76059	767.68000	0.76768		760.590		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	10,947.75000		10.94775	10,963.20000	10.96320		10,947.750		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.66	Call	772.99000		0.77299		780.13000	0.78013	772.990	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,870.57000		10.87057	10,886.07000	10.88607	10.88607	10,870.570	17.92	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.97483		86.27279		8.97596	86.26434		17.90	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,361.87000		4.36187	4,368.36000	4.36836	4.36836	4,361.870	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,378.51000		5.37851	5,393.45000	5.39345	5.39345	5,378.510	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,337.05000		5.33705	5,351.97000	5.35197	5.35197	5,337.050	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,396.42000		4.39642	4,402.89000	4.40289	4.40289	4,396.420	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,431.10000		4.43110	4,437.56000	4.43756	4.43756	4,431.100	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,295.81000		5.29581	5,310.72000	5.31072	5.31072	5,295.810	17.84	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.06861		83.93654		9.06976	83.92809		17.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,762.31000		4.76231	4,766.92000	4.76692	4.76692	4,762.310	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,466.76000		6.46676	6,479.82000	6.47982	6.47982	6,466.760	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,795.33000		4.79533	4,799.92000	4.79992	4.79992	4,795.330	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,424.17000		6.42417	6,437.21000	6.43721	6.43721	6,424.170	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,828.46000		4.82846	4,833.03000	4.83303	4.83303	4,828.460	17.71	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,381.78000		6.38178	6,394.80000	6.39480	6.39480	6,381.780	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			9.08200		77.08198		9.07794	77.11379		21.16	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,910.18000		1.91018	1,950.23000	1.95023	1.95023	1,910.180	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,636.77000		2.63677	2,645.01000	2.64501	2.64501	2,636.770	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,945.49000		1.94549	1,985.76000	1.98576	1.98576	1,945.490	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,592.52000		2.59252	2,600.98000	2.60098	2.60098	2,592.520	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,981.19000		1.98119	2,021.66000	2.02166	2.02166	1,981.190	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,548.81000		2.54881	2,557.47000	2.55747	2.55747	2,548.810	21.04	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.16958		74.81018		9.16540	74.84241		21.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,293.72000		3.29372	3,323.35000	3.32335	3.32335	3,293.720	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,700.00000		4.70000	4,697.40000	4.69740	4.69740	4,700.000	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,327.96000		3.32796	3,357.71000	3.35771	3.35771	3,327.960	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,654.76000		4.65476	4,652.28000	4.65228	4.65228	4,654.760	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,362.39000		3.36239	3,392.25000	3.39225	3.39225	3,362.390	21.63	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,609.84000		4.60984	4,607.47000	4.60747	4.60747	4,609.840	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			9.13805		99.91187		9.13401	99.95247			0.00	0	12,135.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	484.86000		0.48486	444.26000	0.44426	0.44426	484.860		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	383.59000		0.38359	342.99000	0.34299	0.34299	383.590		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	282.51000		0.28251	241.91000	0.24191	0.24191	282.510		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.22784		96.80304		9.22367	96.84421			0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	1,886.87000		1.88687	1,845.70000	1.84570	1.84570	1,886.870		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		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	1,784.74000		1.78474	1,743.57000	1.74357	1.74357	1,784.740		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		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	1,682.80000		1.68280	1,641.63000	1.64163	1.64163	1,682.800		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,614.51000		20,614.51000		20,577.71000	20,577.71000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :											190,112,125.34	3,745	2 086 997.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.00002			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.59000	105.41191	6.59000	105.39302			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.02650			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.27000	106.71077	8.27000	106.68688			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.66531			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.77472			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.13500	97.64671	9.13500	97.62262			0.00	0	250,000,000.00
AB06	On 27/03/2015	Spot Bond			6.89000	103.52080	6.89000	103.50144			0.00	0	570,000,000.00
AB07	On 07/03/2014	Spot Bond			5.39500	103.39138	5.39500	103.37625			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.10935			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.42500	106.92795	8.42500	106.90358			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.84000	136.29089	0.84000	136.26675			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.35000	128.12436	2.35000	261.43158			0.00	0	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	100.66627			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	100.37623			0.00	1,000,000,000	500,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.75149			0.00	0	10,000,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000	0.00000	100.23859			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000	100.00000	0.00000	100.24917			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000	100.00000	0.00000	100.25610			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond			0.00000	100.00000	0.00000	101.05661			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond			7.35000	108.07543	7.35000	108.05389			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond			0.00000	100.00000	0.00000	101.02916			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond			6.64500	104.45839	6.64500	104.43952			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond			0.00000	100.00000	0.00000	100.63256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.89172			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.67807			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.81120			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.79391			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.05535			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.05277			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.06270			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.07182			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.65291			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	102.13784			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000		131.13630		5.29000	131.09747			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.05000		126.51929		3.05000	126.48923			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.79000		117.69718		2.79000	117.67010			0.00	0	100,000,000.00
ABLI05	On 18/02/2018	Spot Bond	4.44000		101.48765		4.44000	101.45992			0.00	0	240,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.91000		103.41227		5.91000	103.71434			0.00	0	1,100,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.82500		117.31806		10.82500	117.28446			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.41418			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.97538			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00024			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00033			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.09000		110.55783		4.09000	110.52852			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		38.73564		100.00000	38.63972			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000		164.35658		2.09000	164.32188			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		154.72144		2.76000	154.68598			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.12000		166.15776		2.12000	166.12256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	2.04500	170.81802		2.04500	170.78217			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.82125	73.55024		7.82125	73.52119			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.82125	73.55024		7.82125	73.52119			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.55000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.03451			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	91.78000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.66000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.24000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	87.17000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	86.65000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.87709			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.35227			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.11000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.18500	102.62233		6.18500	102.60515			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	87.20000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.34000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.56000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.05195			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.88000	114.44062		6.88000	114.41925			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.43133			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	81.91000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	84.76000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.79000	93.34304		2.79000	101.01633			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.75000	98.89663		2.75000	147.03585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond		2.64500	112.63548		2.64500	194.60734			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	83.41000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.39500	91.76226		9.39500	92.60896			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	92.11000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	106.68342			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.93000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	95.64000			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		9.60000	108.51079		9.60000	106.85181			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		9.54500	107.30262		9.54500	107.27514			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.72000	91.26677		8.72000	91.24538			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.60000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	104.25000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.64000	106.57300		9.64000	106.54544			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	91.08000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.37021			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.12500	108.99498		8.12500	108.97100			0.00	0	70,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	6.54000		103.57520		6.54000	103.55679			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.71000		98.19642		8.71000	98.17342			0.00	0	60,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.80000		95.49862		9.80000	95.47338			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.24000		106.97643		7.24000	106.95541			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.54000		128.37776		1.54000	128.35261			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.16000		130.07884		2.16000	265.42098			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.78000		124.96194		0.78000	127.72669			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.06000		124.94548		2.06000	127.42855			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		39.89459		100.00000	33.95322			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.04000		107.67572		11.04000	107.64377			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.00623			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.31406		100.00000	2.30833			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.03328			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.41646			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		13.79286		100.00000	13.75871			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.97916			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		60.54485		11.00000	60.52754			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		13.79286		100.00000	13.75871			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.74371			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.98134			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.21312			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.23538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.20318			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.20990			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.21285			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.24227			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.24227			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.26295			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.19783			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.26295			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.22158			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.49045			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.19399			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.05474			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.20593			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.21243			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.21509			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.20973			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.19784			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.16500	103.98738		9.16500	104.08271			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.18181			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.14000	103.89000		7.14000	103.86980			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.11545			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.27139			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.99467			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	101.18907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.96100			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.68644			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	157.73140			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.20315			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.76646			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.76646			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.18907			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.63150			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.19639			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.19478			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.30006			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.55100			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.30017			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.78406			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.89309			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.27133			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.50311			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.09025			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.20397			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.17153			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.16855			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.19984			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.88101			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.17830			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.17370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.18263			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.19930			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.18986			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.17911			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.18209			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.85107		10.23000	102.82273			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.18489			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.18046			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.25183			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.79178			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.16990			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.21000	102.78132		9.21000	102.75590			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19842			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.99770		1.75000	110.09901			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.18182			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.18218			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19331			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.19995			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.18667			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.19862			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.19199			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20658			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.41078			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.20128			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.60884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.19862			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.19364			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.20494			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.20843			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.18031			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.18437			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.20933			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.20605			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22113			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.19464			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21901			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21981			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22113			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.34950			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.21055			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.21055			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	115.81768			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	116.64785			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.18135			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.17949			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.68081			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.18454			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.18534			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.19331			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.18161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.18135			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.20114			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.10538			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.21336			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.46305			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	9.53421		100.00000	9.51111			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.68877			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.76733			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.81960			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.33001			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.47944			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.67858			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.28716			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.76000	98.86054		7.76000	98.83987			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.70551			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	102.01219			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.19000	104.14129		8.19000	104.11821			0.00	0	70,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.24000	116.99788		9.24000	116.96885			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	68.96875		100.00000	68.80167			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.96000	111.15812		6.96000	111.13711			0.00	0	2,890,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	65.68927		100.00000	65.53014			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.42606		100.00000	13.39617			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.00000	152.02284		3.00000	151.98702			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.79000	102.09350		4.79000	131.10924			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.35787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.33957			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.30236			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.30732			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.17085			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.39962			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.31567			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.16803			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00914			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.68000	106.70903		8.68000	106.68412			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.30298			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.15707			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	101.34858		100.00000	101.07243			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.03199			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.45836			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.47306			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.33500	107.20765		9.33500	101.77340			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		6.84000	110.71322		6.84000	110.69276			0.00	0	800,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.93898			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.94514			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.62500	103.66197		6.62500	103.64341			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.57500	106.73399		8.57500	106.70938			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.02541			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.78193	103.49099		10.78193	102.05331			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.66486	101.28576		10.66486	100.73692			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.71529	101.15834		10.71529	100.66672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.97390			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.77175		100.92694		10.77175	100.58520			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.81356		99.89950		11.81356	99.86119			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.97328			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.97328			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.97335			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.03193		99.94698		11.03193	99.93899			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.94680		102.21343		10.94680	100.61236			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.66486		101.28576		10.66486	100.73692			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.90803		101.22624		10.90803	100.76984			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.12391		94.95694		10.12391	100.33165			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.97471			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.97352			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.97352			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.97503			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.77781			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.36636		100.39207		10.36636	102.85499			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.35000		99.30149		11.35000	99.22738			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	97.09784			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.27500		65.90452		11.27500	96.79556			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	97.85016			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.97730			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		80.99900		12.22500	99.97508			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.97394			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.08000		65.89696		11.08000	96.89634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.97476			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.97407			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.97407			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	97.59687			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.97509			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.98120			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.97495			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.98462			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	97.75372			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.97495			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.78193	103.37120		13.78193	102.00914			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.12613	100.51829		15.12613	100.51451			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.02789	100.52034		14.02789	103.84809			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.96517			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.96517			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.96517			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.96380			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	12.50000		100.00000	12.47628			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.69000		100.00000	18.64472			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.01000		100.00000	16.96880			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.50000		100.00000	10.47456			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.50000		100.00000	10.47456			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.69500		100.00000	12.66425			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.00000		100.00000	10.97335			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	82.16383		100.00000	81.98939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.15135				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.99994				0.00	0	470,000,000.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.99993				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000	88.80779	100.00000	88.59223				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000	104.06611	2.06000	170.63955				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.16000	97.67506	8.16000	142.69366				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.16000	99.01464	8.16000	143.01290				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.54500	98.16027	8.54500	98.13770				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.17392				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.81880				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	100.41869				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.18685				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	90.41769	100.00000	90.19608				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.77000	99.54044	7.77000	99.51948				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.18609				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.26545				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.29410				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.38960				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.48507				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.75200				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.20420	100.00000	10.17948				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.05103				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.10917			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.13409			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.14239			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.24201			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.37476			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.98387		100.00000	9.95968			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.98387		100.00000	9.95968			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.22828			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.24765			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.25293			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.12500	104.45118		8.12500	104.42821			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.26876			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29676			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.72003		100.00000	5.70587			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.72003		100.00000	5.70587			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.97000	106.51200		5.97000	106.49497			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.10992			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.47541			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.01245			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.37165			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.61599			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.72697			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.60690			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.64156			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.70450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.96557			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.40019			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		33.21477		100.00000	32.95710			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		12.93191		100.00000	14.94111			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.78692			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.44500		107.35542		6.44500	107.33661			0.00	0	30,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.22500		114.19303		9.22500	114.16458			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.73434			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.52863			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.92500		104.88694		8.92500	104.86163			0.00	0	840,000,000.00
CBL12	On 06/09/2018	Spot Bond	10.99000		104.77514		10.99000	104.74419			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.55332			0.00	0	40,000,000.00
CBL14	On 01/02/2019	Spot Bond	11.24000		105.92458		11.24000	105.89311			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.03381			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.11500		102.03012		9.11500	102.00501			0.00	0	290,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.92635			0.00	0	10,000,000.00
CBL18	On 23/08/2019	Spot Bond	11.68000		101.36237		11.68000	101.33111			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.06212			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.34635			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.98080			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.04500		94.14479		10.04500	94.11930			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.99000		115.84436		9.99000	115.81333			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.84000		112.01958		9.84000	111.99001			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.18000		116.94711		9.18000	116.91813			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.60422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond		11.47500	104.19534		11.47500	104.16323			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.04336			0.00	0	180,000,000.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.07567			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.47808			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.85307			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.55853			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.61102			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.37768			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.36260			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.44230			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.25197			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.98052			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	95.07243		100.00000	94.83475			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	95.07243		100.00000	94.83475			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	95.07243		100.00000	94.83475			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.20321			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	95.07243		100.00000	94.83475			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.52076			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.32829			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	105.02685		10.11000	99.94641			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.32829			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.87590			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	115.14026		2.76000	115.11396			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	105.86351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN193		On 29/08/2021	Spot Bond	3.14000	112.10807		3.14000	115.09839			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.76202		8.25000	102.73908			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	100.32829			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.32829			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	120.17631		3.10000	114.69571			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	119.92671		2.40000	114.45967			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.29267			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.34177			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.36071			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	7.94000	103.16360		7.94000	103.14154			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.44842			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.42656			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.33114			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.34236			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	7.99000	103.30566		7.99000	103.28342			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	7.99000	103.30566		7.99000	103.28342			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	106.63494			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	108.09427			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.04000	102.16196		8.04000	102.13984			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.20859			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.23168			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.30382			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.30382			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	85.37567		100.17539	85.18136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.35453			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.84582			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.21183			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.64104			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.68554			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.25513		9.35000	103.22949			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.25513		9.35000	103.22949			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.64066			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.64256			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	90.64309			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.08249			0.00	0	340,000,000.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.23345			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.06082			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.05028			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.05028			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.05028			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.05028			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.05028			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.05176			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.05405			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.05405			0.00	0	100,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.05405			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.05405			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.05405			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.05445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	9.01000	105.15771	9.01000	105.13211				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.73133				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.21855				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.21855				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.14382				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23955				0.00	0	620,000,000.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.99559				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19066				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.18933				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19384				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.70272				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.78293				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19331				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	104.43812				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41025				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.02689				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.04991				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.18401				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21451				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21451				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21451				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21451				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.94391				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.54659				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.35937				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06337			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06256			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97906			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06256			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83702			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.22392			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	120.67783			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.88344			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	121.65787			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	120.05019			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	119.14618			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.28768			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.81453			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.11651			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.98410			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.67500	96.02108		10.67500	94.78199			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.19500	95.47579		11.19500	96.37744			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.22430			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.95938			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.29938			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.28984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond		8.80500	102.93413		8.80500	101.43843			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.19464			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.31392			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	114.68147			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.20445			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.20843			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.22377			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.21055			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29994			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29994			0.00	0	270,000,000.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29994			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.23555			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.01917			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.14178			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.84678			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	103.96152			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.12220			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.25214			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.26250			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30309			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.24765			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.18437			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.21637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.23849			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.92411			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.12127			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.16299			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.86532			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.16098			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.77891			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.62986			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	100.29585			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.34261		7.01000	37.95525			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	144.68018			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	8.54500		98.16027		8.54500	130.81448			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.16000		32.51271		8.16000	142.69366			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.16000		32.91343		8.16000	143.01290			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.30644			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.19791			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.65479			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.65479			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.21125			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.19622			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.19923			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.19862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.29938				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.17895				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.73903				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.49000	111.57573	8.49000	107.93882				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.57500	102.17043	8.57500	102.14686				0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.95500	114.41216	9.95500	114.38162				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.84000	105.90074	7.84000	105.87837				0.00	0	200,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.54500	109.26005	9.54500	109.23192				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.98500	96.99289	9.98500	96.96693				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.89000	97.52151	10.89000	97.49311				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.89000	90.37258	10.89000	90.34626				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.57727				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.60852				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.52278				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.05605				0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.51297				0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.10178				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.40500	90.43035	12.40500	90.39784				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.81456	100.00000	10.78005				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.02571				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.85000	96.91534	7.85000	98.56703				0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.91964				0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.08995				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.38909				0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000	100.00000	0.00000	102.66225				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000	0.00000	99.49987				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.26197				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.89857				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.89323				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.72000	119.11221	6.72000	119.09059				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.16500	109.81491	8.16500	109.79103				796,087,500.00	97,500	4,210,097,500.00
DV23	On 27/02/2023	Spot Bond	8.61500	112.05193	8.61500	112.02626				860,638,500.00	99,900	9,460,099,900.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.31689				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.32926				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.67557				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.79500	134.51862	7.79500	134.49067				0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	104.30306				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	104.34623	0.10000	131.15608				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.18000	115.51009	2.18000	115.48540				0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.19000	103.08751	2.19000	103.06544				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.27000	103.08539	2.27000	103.25312				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.44500	109.83158	9.44500	109.80404				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.29500	110.61395	9.29500	110.58619				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.94000	102.25712	9.94000	102.22973				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.54500	90.94331	10.54500	94.66061				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.74255				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.07537			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.28014			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.85279			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.63690			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	83.72093		100.00000	83.52668			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	87.52998		100.00000	87.32057			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	101.38835		100.00000	101.12224			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	88.35930		100.00000	88.15710			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.75057		3.00000	127.72039			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.90000	109.15597		10.90000	102.66822			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.25289			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.41647			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.79719			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.60000	85.31008		9.60000	98.67391			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.86849			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.59958			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.88642			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.81234			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.78804			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.90351			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.87267			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.74959			0.00	0	200,000,000.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.77247			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.72587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.75979			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.71909			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.74736			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.37000		104.74971		6.37000	104.73167			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.39500		108.54021		7.39500	108.51856			742,458,000.00	100,400	17,730,900,000.00
ES23	On 25/01/2023	Spot Bond	8.28000		115.12785		8.28000	115.10248			984,492,000.00	118,900	24,120,118,900.00
ES26	On 02/04/2026	Spot Bond	8.75500		95.20058		8.75500	95.17817			1,554,012,500.00	177,500	8,647,400,000.00
ES33	On 15/09/2033	Spot Bond	9.59500		83.80585		9.59000	83.82172			2,487,024,000.00	259,200	92,426,503,400.00
ES42	On 25/04/2042	Spot Bond	9.78500		89.28676		9.78500	89.26333			0.00	0	11,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.65728			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.34934			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.05237			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.53062			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.73653			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.85509			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.81531		100.00000	11.78669			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.49806		100.00000	11.47021			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.23588			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.24626			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.26699			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.28766			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.84000		104.10314		6.84000	104.08380			0.00	0	906,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.08000		97.94848		9.08000	97.92458			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.32762			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.32755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.29045			0.00	0	10,000,000.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.57761			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.88000	104.53707		10.88000	104.50664			0.00	0	50,000,000.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	98.50725			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.16000	125.70121		2.16000	126.51763			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.19000	129.76787		2.19000	264.78626			0.00	0	10,000,000.00
FRBI25		On 31/01/2025	Spot Bond	2.50000	98.40384		2.50000	103.91005			0.00	0	200,000,000.00
FRBI28		On 31/03/2028	Spot Bond	2.73000	99.12900		2.73000	147.38142			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.53500	114.47546		2.53500	197.78696			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.15000	113.98375		7.15000	113.96164			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.01700	58.66779		8.01700	57.94398			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.49200	37.47133		9.49200	36.54785			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.72000	36.23882		9.72000	35.27777			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.74080			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.04196			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.67838			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.48607			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.01179			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.01179			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.68425			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.99386			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23821			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.34334			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20327			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.76050			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.22044		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.22044		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.33809			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22113			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	100.29341			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20975			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.92835			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32442			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21716			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.17713		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.25698			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30697			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.23222			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.24804			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29158			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.27037			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30436			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.32312			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29079			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.28164			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.25199			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.24725			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.31115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30724			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29653			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.31166			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.26381			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.11097		100.09221	12.08096			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.19516			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.41478			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.23686			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.26749			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.92684			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.11416			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21985			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	100.22257			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.20134			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.20525			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.27509			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.31892			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.30206			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.20128			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.23292		13.22500	54.21333			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.18853			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.18879			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.28928			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.19835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond		3.74500	89.05710		3.74500	92.11358			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.20790			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.20790			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.80915			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.39818			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.15176			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.19464			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.18959			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.25925			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.22562			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.91354			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.24473			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.40098			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.26197			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.20312			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.44491			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.13104			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		100.00000	6.55072		100.00000	6.47421		1,030,000,000,000,000.00	10,300,000,000	10,300,000,000.00	
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.47281			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.22060			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.21933			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.57727			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.18582			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.26610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond		3.40000	119.80544		3.40000	115.82075			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.22359			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.22601			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	109.73333		3.38000	115.98483			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.20068		1.12000	121.28655			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.40000	106.76251		3.40000	115.82075			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	104.97036		2.10000	122.86240			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.95605		2.17000	126.37519			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.44107			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	95.13333			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.37899			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.38598			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.19243			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.22202			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	104.35953			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.26168			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.25151			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.21135			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.35103			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.21107			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.03368			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.93840			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	89.97150			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.55367		100.00000	8.53248			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	14.69180		100.00000	14.64492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond		4.24000	142.21708		4.24000	142.17871			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.39423			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.57887			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.66287			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.05632			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.52773			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.00169			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.16803			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.70000	124.61546		2.70000	254.26944			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.20000	129.66441		2.20000	264.57508			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.92000	122.46898		2.92000	249.88819			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.74147		2.53000	123.21148			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.18038			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	127.45525		2.06000	123.53221			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.38646			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.60080			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.06305			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	93.10576		2.90000	93.08414			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.98725		104.97509	14.94848			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.93820		101.07593	18.89086			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.51753		100.44759	11.48889			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.27326			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.42395		100.76967	17.38050			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	105.01786		2.36500	104.99492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.46000	96.39166		2.46000	104.31649			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.27492			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.49000	96.10991		2.49000	104.01149			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.68223			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.40000	127.61589		2.40000	329.91884			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.09886			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.02941			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.96597			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.91637			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.63232			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.55069			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.97806			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.58555			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.72500	104.61555		5.72500	104.59923			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.06000	105.66768		6.06000	105.65026			909,000,000,000.00	150,000,000	250,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.11000	104.50287		7.11000	104.48270			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.63500	105.23914		7.63500	105.21735			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.84000	111.75162		7.84000	111.72801			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.45500	103.60857		8.45500	103.58486			0.00	0	90,000,000.00
FRX20	On 01/10/2020	Spot Bond		8.73500	108.82617		8.73500	102.21540			0.00	0	100,000,000.00
FRX23	On 28/02/2023	Spot Bond		9.39500	92.63245		9.39500	92.60896			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.58000	108.43377		9.58000	108.40590			0.00	0	100,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.43500	95.98986		10.43500	95.96333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond		10.46000	79.13968		10.46000	79.11752			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.15447			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.16278			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.16957			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.17227			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.17899			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.18976			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.19784			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.23276			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.90717			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.53313			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.92500	103.64666		8.92500	103.62180			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.89277			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.27940			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.84068			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.57657			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.83936			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.83925			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.83889			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.83960			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.31152			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.71006			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.11746			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.14432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.19624			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.26065			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.35006			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	100.39263			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.64474			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.37598			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.34230			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.63753			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.35225			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00004		100.00000	0.00004			0.00	0	5,544,600,000.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.04795			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.03815			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.49730			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.29810			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.31498			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.01030			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.07858			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.98059			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.86350			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.30429			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.52914	103.48807		7.52914	102.52885			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	101.37117			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.88234	103.54719		7.88234	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	101.45714			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.33320	103.62800		8.33320	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	101.56220			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.41398			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.57326			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.63540			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.93500	113.21073		7.93500	113.18678			0.00	0	3,070,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.97000	132.06915		1.97000	269.48352			0.00	0	8,869,500,000.00
HWAY24	On 07/12/2024	Spot Bond		1.95000	135.16607		1.95000	269.91547			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.53500	101.28100		9.53500	101.25536			0.00	0	1,450,800,000.00
HWAY35	On 31/07/2035	Spot Bond		9.50500	101.50938		9.50500	101.48377			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	30.30464		100.00000	30.16842			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	8.81879		100.00000	8.77915			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	69.93497		100.00000	69.41006			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	38.97625		100.00000	38.68370			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	23.67859		100.00000	23.50087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000		12.03787	100.00000	11.94752				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000		110.76518	1.85000	110.74259				0.00	0	02,807,900,000.00
I2038	On 31/01/2038	Spot Bond	2.30000		108.26040	2.30000	108.23701				0.00	0	34,200,000,000.00
I2046	On 31/03/2046	Spot Bond	2.42500		104.37040	2.42500	104.34742			1,164,000,000,000.00	480,000,000	66,200,000,000.00	
I2050	On 31/12/2050	Spot Bond	2.33000		112.68766	2.33000	112.66322			2,097,000,000,000.00	900,000,000	19,110,000,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.75000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.04000		106.85811	7.04000	106.83769				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.34080				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.38736				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.39226				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.66500		102.98343	6.66500	102.96488				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.54000		106.72293	7.54000	106.70112				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.27500		108.91536	8.27500	108.89097				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.59500		102.18066	6.59500	102.16257				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.19857				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.72652				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		113.20373	4.09000	113.17385				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.36000		105.16196	7.36000	105.14130				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.94157				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.00252				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000		105.77038	0.94000	127.12496				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.13000		105.72443	2.13000	126.79012				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.57439				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.68168				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.94500		105.05676	7.94500	105.03428				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.36791				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.09520				0.00	0	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.77808				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.51000		98.18227	8.51000	98.15979				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.02500		95.19491	9.02500	95.17208				0.00	0	50,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.60939				0.00	0	1,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.02500		99.35038	8.02500	99.32891				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.07500		102.97938	9.07500	103.81599				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.00099				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.03374				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.30000		102.22976	7.30000	102.86924				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.29000		101.94318	8.29000	102.66252				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00297	100.00000	0.00297				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.14316				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000	0.00000	101.19974				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.69500		105.51489	8.69500	99.76402				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.99534	5.00000	100.98164				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.99534	5.00000	100.98164				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.07447	5.00000	102.06077				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.99534	5.00000	100.98164				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.18860	4.00000	101.17753				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.74922				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.70300				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.97585				0.00	0	2,500,000,000.00
IFM01	On 31/03/2016	Spot Bond	9.20000		109.68883	9.20000	109.66173				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.88648			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.60911		100.00000	7.59026			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.12154			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.89350			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.78483			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.04000	102.45042		9.04000	102.42540			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.55576			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.72151			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.30582			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.45795			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.48222		100.00000	6.46198			0.00	0	0.00
IN230U		On 16/01/2014	Spot Bond	100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
IN238U		On 13/03/2014	Spot Bond	100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.25000	99.89942		5.25000	99.78471			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.25000	99.79903		5.25000	99.68456			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.35000	99.69314		5.35000	99.57673			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond	5.35000	99.59127		5.35000	99.47510			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.35000	99.48960		5.35000	99.37367			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.35000	99.38815		5.35000	99.27246			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	5.45000	99.27367		5.45000	99.15609			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond	5.45000	99.17077		5.45000	99.05343			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.45000	99.06808		5.45000	98.95098			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.45000	98.96561		5.45000	98.84875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.92066			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.71025			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.97797			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.78193	102.54325		10.78193	101.48591			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.78193	100.44044		10.78193	100.23265			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.04950			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.53269			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.04661			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.57630		6.50000	101.55845			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.21451			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.98353			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.64078			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.64078			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.74526			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.84578			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	89.05554			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.49585			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.23081			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.19019			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.28444			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.76523			0.00	2,000,000,000	1,000,000,000.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.81251			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.47306			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.19074			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.14355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.12694			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.86944			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.61438			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.51288			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.15468			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.19935			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.31408			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	88.67283		100.00000	88.46420			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.97503			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.44668			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.49325			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.38390			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.41540			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.43644			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.05000	104.01517		8.05000	103.99262			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.09500	103.00634		6.09500	102.98940			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.40600			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.42500	106.78562		8.42500	106.76128			0.00	0	100,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.87784			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.53284			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.78517			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.05276			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.22000	103.42511		8.22000	103.40222			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.27812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.52621			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.22000	97.81984		3.22000	117.30711			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.91000	95.70174		3.91000	128.52294			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.93957			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.67816			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.65554			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.38219			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.05920			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.85000	90.42429		3.85000	91.19039			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.85000	90.34891		3.85000	97.41561			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.42660			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.02695			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.30582			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.58000	109.45295		11.58000	109.41892			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.45841			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.91000	94.68610		3.91000	128.52294			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.53279			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.18773			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.65795			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.25000	99.87072		5.25000	99.75608			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.25000	99.77039		5.25000	99.65598			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.35000	99.66401		5.35000	99.54767			0.00	0	0.00
IVA405		On 30/01/2014	Spot Bond	5.35000	99.56220		5.35000	99.44610			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.35000	99.46060		5.35000	99.34473			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.35000	99.34473		5.35000	99.24357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA408		On 20/02/2014	Spot Bond	5.45000	99.24425		5.45000	99.12673			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.45000	99.14141		5.45000	99.02414			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.45000	99.03878		5.45000	98.92175			0.00	0	0.00
IVA411		On 13/03/2014	Spot Bond	5.45000	98.93637		5.45000	98.81958			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.94374			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.13613			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.16342			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.08582			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.88445			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.23526			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.98976			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.96344			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.76795			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.98555			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.67543			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.74901			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.51243			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.41549			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.42601			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.44706			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.35234			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.29474			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.13608			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.20600			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.80253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF404		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.99000			0.00	0	0.00
IVF406		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.78591			0.00	0	0.00
JDC03U		On 29/01/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	84.75288		100.00000	84.55938			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	85.71429		100.00000	85.44892			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	73.00000		100.00000	72.85429			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.16416			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	43.87575		100.00000	43.76946			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.62658			0.00	0	500,000,000.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	14.78920		100.00000	14.75337			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.49625			0.00	0	0.00
JDG07U		On 14/11/2014	Spot Bond	100.00000	50.37813		100.00000	50.00000			0.00	0	0.00
JDG08U		On 28/11/2014	Spot Bond	100.00000	53.75637		100.00000	53.35288			0.00	0	0.00
KCF03U		On 30/10/2014	Spot Bond	100.00000	58.95124		100.00000	58.76719			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.52343			0.00	0	0.00
KSB008		On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.36108			0.00	0	0.00
KW01		On 31/10/2027	Spot Bond	8.54000	142.05543		8.54000	142.02262			0.00	0	0.00
LBK02		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.47484			0.00	0	0.00
LBK03		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.24803			0.00	0	0.00
LEW01		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.10396			0.00	0	0.00
LGL02		On 13/08/2017	Spot Bond	8.52500	100.28778		8.52500	100.26502			0.00	0	400,000,000.00
LGL03		On 03/04/2018	Spot Bond	8.67500	69.67127		8.67500	98.20637			0.00	0	0.00
LGL04		On 14/08/2020	Spot Bond	9.17500	102.21641		9.17500	103.36870			0.00	0	50,000,000.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.47498			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	11.04000	99.93404		11.04000	99.90454			0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.52050			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.95703			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.02685			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.11050			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.90809			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.84277			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.84581			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.59621			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.35195			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.02487			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	78.32618		100.00000	78.15846			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	46.46385		100.00000	46.36073			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	50.37813		100.00000	50.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.28135			0.00	0	0.00
MAQ10U	On 30/12/2013	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	40.67593		100.00000	40.36037			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.75569			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.79617			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.73643			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.13002			0.00	750,000,000	1,250,000,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.28600			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.39505			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.08896			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.37277			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.31355			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.34049			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.74212			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.80743			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.21206			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		94.49483	100.00000		94.25499			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		89.88567	100.00000		89.66855			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		98.71794	100.00000		98.45815			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		54.07034	100.00000		53.93644			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		42.08308	100.00000		41.98114			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		13.72464	100.00000		13.69065			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		33.50742	100.00000		33.42444			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.43000		104.40411		8.43000	104.38043			0.00	0	180,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.34013			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.31493			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.27791			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.42606			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.43719			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.49274			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.86753			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	99.86084			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.76000		104.06042		7.76000	104.03866			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.50000		107.91245		8.50000	103.22438			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.37000		108.41719		9.37000	103.39269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond		5.38500	103.95686		5.38500	103.94168			0.00	0	1,744,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.17089			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.17765			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.37500	104.14976		9.37500	104.12296			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.04000	104.80160		7.04000	104.78157			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.58151			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.68500	101.02517		8.68500	101.00157			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.65029		100.00000	9.60691			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.55629			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.38500	101.00206		8.38500	100.97928			0.00	0	200,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.51500	106.63276		6.51500	106.61418			0.00	0	150,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.14000	107.51887		7.14000	107.49837			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.33000	110.11614		8.33000	110.09172			0.00	0	90,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.46457		100.89771	6.44878			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.55035		100.61875	6.53439			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.77592			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.78851			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.80224			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.81471			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.82080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.89599			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.98341			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.27098		100.00000	0.27032			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.27098		100.00000	0.27032			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.83500	97.45354		8.83500	97.43027			0.00	0	250,000,000.00
NBK10A	On 25/07/2016	Spot Bond		6.99000	102.27555		6.99000	102.77427			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.33200			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.89500	106.13391		8.89500	100.90150			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.44205			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.79026			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.23917			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.95127			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.89737			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.07460			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.52188			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.74000	109.13644		6.74000	109.11647			0.00	0	750,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.58294			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.35000	117.07323		8.35000	117.04677			0.00	0	120,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.71500	33.22616		10.71500	33.21690			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.29000	104.83334		7.29000	104.81273			0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.32338			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.39963			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.45500	102.68770		6.45500	102.66980			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.22045			0.00	360,000,000	90,000,000.00
NBK9A	On 23/03/2016	Spot Bond		7.49000	106.30890		7.49000	106.28732			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.02395			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	100.68998			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.98066			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.84878			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.49644			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.54176			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.99086			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.51132			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	101.22757			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.34450			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.16138			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.57323			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	83.12768			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.37938			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.30288			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.93006			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.87345			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.18638			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.17560			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.81649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.16898			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.16616			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.16603			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.99000		107.03351		7.99000	107.01035			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.46167			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.64516			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.64500		103.82378		5.64500	103.80781			0.00	0	70,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.89720			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.77500		113.57896		11.77500	113.54307			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.49784			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.08151			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.40626			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.61881			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000		160.34599		2.21000	160.31163			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.42500		108.64675		8.42500	108.62238			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.29682			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.05500		107.54733		9.05500	107.71573			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.67173			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.84350			0.00	0	110,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.63675			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.63048			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.65631			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.25500		107.53159		9.25500	109.08576			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.68215			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.65636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.67178			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.45500	107.51615		9.45500	107.67862			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.72341			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.69248			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.68210			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.87758			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.81488			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.70272			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		6.49000	103.41837		6.49000	103.40037			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.17000	117.27347		8.17000	117.24768			0.00	0	970,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.62500	124.12673		8.62500	124.09778			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.10500	166.20186		2.10500	166.16673			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.22000	125.31979		9.22000	125.28876			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.33584			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.29999			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.36669			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.06647			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.82971			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.03092			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.67893			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.87472			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.73276		100.00000	16.69222			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	30.74956		100.00000	30.67507			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.27000	106.07227		6.27000	106.05428			0.00	0	60,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.95968		100.00000	9.93555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.94000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	47.47469		100.00000	47.35968			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.15388			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.27749			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.91795			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.78551			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.70290			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.57293			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.12371			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.98160			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.51690			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.21507			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.21126			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.23698			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.22375			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.21578			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.25032			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.23415			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.22410			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.26506			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.24626			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.23381			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.06870			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.10303			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.11848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.15280			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.30031			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.33461			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.80857			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.18917			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.04000	109.03621		6.04000	109.01830			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.26500	96.40540		5.26500	96.39156			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.96000	39.27677		7.96000	39.26835			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.04500	115.86985		6.04000	115.85944		1,008,831,673,200,000.00	66,886,960,000	11,167,660,000.00	
R158	On 15/09/2015	Spot Bond		6.04000	115.87848		6.04000	115.85944			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		5.94000	90.50472		5.94000	90.49008			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.04000	122.32548		6.04000	122.30538			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		5.87000	85.51620		5.87000	85.50253			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.14000	118.97716		8.14000	118.95108		1,224,811,360,454,000.00	50,468,226,100	70,151,000,000.00	
R187P	On 21/12/2026	Spot Bond		7.88000	36.69202		7.88000	36.68423			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.80000	34.33030		7.80000	34.32309			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.70000	275.44052		1.70000	275.38533		979,880,000,000.00	576,400,000	29,924,700,000.00	
R201	On 21/12/2014	Spot Bond		4.90000	103.85102		4.89500	103.84204			0.00	0	98,334,000,000.00
R202	On 07/12/2033	Spot Bond		2.04500	212.79298		2.04500	212.74834		3,422,156,170,000.00	1,673,426,000	66,675,989,300.00	
R2023	On 28/02/2023	Spot Bond		7.79000	102.33702		7.78500	102.34771		855,485,635,136,000.00	09,818,438,400	87,172,100,000.00	
R203	On 15/09/2017	Spot Bond		6.82500	107.01759		6.82500	106.99776		538,498,647,960,000.00	78,900,900,800	99,890,000,000.00	
R2030	On 31/01/2030	Spot Bond		8.74000	99.55192		8.74000	96.96348		40,204,000,000,000.00	4,600,000,000	68,952,400,000.00	
R2037	On 31/01/2037	Spot Bond		9.02500	98.46172		9.02500	98.43811		14,170,211,162,500.00	1,570,106,500	44,135,106,500.00	
R204	On 21/12/2018	Spot Bond		7.08000	104.01657		7.08000	103.99669		78,785,281,368,000.00	11,127,864,600	40,803,864,600.00	
R2048	On 28/02/2048	Spot Bond		9.09000	99.36658		9.09000	99.34217		98,411,791,473,000.00	10,826,379,700	93,323,800,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R206	On 15/01/2014	Spot Bond		5.18000	103.52961		5.17500	103.51517			155,400,000,000,000.00	30,000,000,000	51,100,000,000.00
R207	On 15/01/2020	Spot Bond		7.37500	102.72396		7.37500	102.70375			422,218,280,212,500.00	57,249,936,300	55,207,336,200.00
R208	On 31/03/2021	Spot Bond		7.55000	97.28718		7.54500	97.29417			1,038,292,016,570,000.00	37,522,121,400	21,001,878,500.00
R209	On 31/03/2036	Spot Bond		8.94000	75.77236		8.93500	75.79227			1,267,990,485,144,000.00	41,833,387,600	03,344,000,000.00
R210	On 31/03/2028	Spot Bond		2.01000	160.50811		2.01000	160.47460			0.00	0	20,914,000,000.00
R211	On 31/01/2017	Spot Bond		0.24000	129.80373		0.24000	129.78291			366,864,000.00	1,528,600	25,787,500,000.00
R212	On 31/01/2022	Spot Bond		1.56000	132.12305		1.56000	132.09714			3,129,204,000.00	2,005,900	46,458,805,900.00
R213	On 28/02/2031	Spot Bond		8.74500	86.98088		8.74500	86.96031			1,224,306,759,885,000.00	40,000,773,000	26,147,900,000.00
R214	On 28/02/2041	Spot Bond		9.03500	76.66165		9.03500	76.64294			842,790,795,626,000.00	93,280,663,600	09,867,663,600.00
R225C	On 15/03/2014	Spot Bond		4.75500	99.04518		4.75500	99.03240			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.86500	96.67070		4.86500	96.65786			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.10000	93.01853		6.10000	93.00309			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.94000	90.50472		5.94000	90.49008			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.86000	88.04495		5.86000	88.03090			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.87000	85.51620		5.87000	85.50253			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.95000	97.72057		4.95000	97.70762			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.90000	95.40116		4.90000	95.38847			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.01000	91.64981		6.01000	91.63490			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.88000	89.19793		5.88000	89.18373			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.86000	86.69205		5.86000	86.67829			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.92000	84.07848		5.92000	84.06501			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.80000	79.27825		6.80000	79.26369			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.85000	76.52430		6.85000	76.51014			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.08500	73.24245		7.08500	73.22844			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.06500	70.80458		7.06500	70.79108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond		7.04500	68.46109		7.04500	68.44807			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.03500	66.16977		7.03500	66.15720			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.33500	62.73434		7.33500	62.72193			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.31500	60.59642		7.31500	60.58446			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.46500	57.82981		7.46500	57.81817			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.43500	55.87768		7.43500	55.86647			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.40500	54.00708		7.40500	53.99629			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.37500	52.21422		7.37500	52.20384			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.33500	50.54167		7.33500	50.53167			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.29500	48.94161		7.29500	48.93198			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.08000	43.62524		8.08000	43.61575			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.04000	42.10850		8.04000	42.09938			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.00000	40.66016		8.00000	40.65140			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.96000	39.27677		7.96000	39.26835			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.92000	37.95508		7.92000	37.94699			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.88000	36.69202		7.88000	36.68423			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.84000	35.48467		7.84000	35.47718			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.80000	34.33030		7.80000	34.32309			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.35446			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.84293			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.75658			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.84682			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.67242			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.15379		100.00000	14.11950			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.14934		100.00000	4.13929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.37906			0.00	0	200,000,000.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.43561			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.35740			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.53768			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.11101			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.33990			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.72976			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.50001			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.02895			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.38907			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.93531			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.22474			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.27495			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.73638			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.58257			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.49328			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.63938			0.00	0	263,333,400.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.97065			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.84745			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.64580			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.64580			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.07948			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.08950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.53270			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.41820			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.45101		12.35000	107.41602			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.46299			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.24368		100.00000	13.21160			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.41150			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.85013			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.75150			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.55202			0.00	0	100,000,000.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.66954			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.78480			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.55629		100.00000	1.55243			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	10.55665		100.00000	10.53108			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	15.56200		100.00000	15.52430			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.63465		100.00000	12.61918			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	29.76484		100.00000	29.54144			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.69148			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	102.51631			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.84500	107.87924		8.84500	107.85359			0.00	0	840,000,000.00
RW23	On 10/12/2023	Spot Bond	9.03500	98.05104		9.03500	103.58645			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.89500	90.16736		9.89500	103.25282			0.00	0	200,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	97.99084			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.34000	110.02782		7.34000	110.00591			0.00	0	3,250,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.70932			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	8.87500		103.33241		8.87500	103.30776			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.32995			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.26173			0.00	0	1,100,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.22560			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.37414			0.00	0	10,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.34700			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.29000		104.02740		7.29000	104.00683			0.00	0	1,140,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.68000		100.88776		8.68000	100.86422			0.00	0	450,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		132.67471		1.84000	132.64719			0.00	0	10,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.50000		113.39531		7.50000	113.37225			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.36000		113.63017		7.36000	113.60749			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.29000		113.74786		7.29000	113.72537			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.22500		102.49688		8.22500	102.47406			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.43500		113.50427		7.43500	113.48139			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.40000		113.56300		7.40000	113.54021			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.23524			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.35478			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.06110			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.92718			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.87500		105.69067		7.87500	105.66811			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.90573			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.58249			0.00	2,320,000,000	580,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.02851			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.03338			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.19500		105.46211		9.19500	105.43607			0.00	0	250,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond		9.79000	103.09623		9.79000	103.06901			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.91237			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.00619			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.93090			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.65247			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.57000	102.16663		8.57000	102.14295			0.00	0	250,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	7.49722		100.00000	7.43254			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.84000	96.03828		8.84000	96.01533			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.24500	97.49821		9.24500	97.47387			0.00	0	60,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.22000	115.00688		7.22000	109.28351			0.00	0	110,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.23000	129.35464		2.23000	263.94276			0.00	0	10,000,000.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.77038		0.94000	127.12496			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	105.79000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	8.93755		100.00000	8.91541			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.82370		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	111.46154		1.51000	125.00865			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.57630		6.50000	101.55845			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.24265			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.63228			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond		8.85500	99.73729		8.85500	99.71354			0.00	0	40,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.36954			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.49976			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.12871			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.01632			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.98909			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	12.12891		100.00000	12.03787			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.33848			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.34000	109.00080		7.34000	108.97945			0.00	0	890,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.68000	102.23567		8.68000	103.29614			0.00	0	150,000,000.00
SNT01	On 15/09/2017	Spot Bond		8.22500	102.49688		8.22500	102.47406			0.00	0	2,010,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.77853			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.70597			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.84438			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.71133			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.13992			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.92500	103.86569		7.92500	103.84352			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.56160			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.58670			0.00	0	500,000,000.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.36789			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.22500	96.19269		9.22500	96.16885			0.00	0	2,620,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55313			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.05687			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.27258			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.15300	89.15817		9.15300	89.13626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond		9.21500	88.86131		9.21500	88.83932			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.14000	102.66498		6.14000	102.64792			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.63500	96.90943		8.63500	96.88717			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.23462			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.00500	103.19114		8.00500	103.16877			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.94000	114.33888		6.94000	114.31734			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.60000	102.53378		2.60000	102.90175			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.03000	101.35264		8.03000	100.07304			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.71149			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.85782			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.64239			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.56000	107.18695		9.56000	107.15945			0.00	0	7,500,000,000.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.48547			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.49946			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.22178			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.97500	78.65197		9.97500	78.10534			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.51356			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.67960			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.57728			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.57769			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.47571			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.37069			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.32454			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.26662			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.27986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1035	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.26727			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.26556			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.17869			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.16142			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.07177			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.01023			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.95287			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.76741			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.84667			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.50000		112.89548		6.50000	112.87565			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.74000		104.13647		8.74000	104.11201			0.00	0	250,000,000.00
T018	On 15/07/2014	Spot Bond	100.00000		73.16614		100.00000	73.00509			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		63.55005		100.00000	63.39610			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		20.39968		100.00000	20.35026			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	5.82500		102.72983		5.82500	102.71364			5,825,000,000,000.00	1,000,000,000	500,000,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.20047			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.91870			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.64078			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.48845			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.23237			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.03436			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.29000		106.93591		7.29000	106.91510			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.68109			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.28914			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.32884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.52534		7.83000	103.50374			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.26731			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.31693			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.22397			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.26731			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.31693			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.90660		7.16000	103.20447			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.41416			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.40622			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.59656			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.57080			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.34792			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.25911			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.26532			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.32884			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.39307		8.73000	103.86490			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.96509			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.00925			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.55000	98.39462		8.55000	101.73039			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.41813			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.07014			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.59260			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.21463			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.20975			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.70021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.33006			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.91588		101.06155	6.89896			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.25937			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	105.45250			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.43796			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.51728			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.35581			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.27226			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.30016			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32010			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.30016			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.32010			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.33006			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.28820			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32010			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.42971			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.42971			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.42971			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.58909			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.62892			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.57913			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.37503			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.42472			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.40484			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.11055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond		7.86000	107.03181		7.86000	107.00915			0.00	0	1,070,000,000.00
TL20	On 22/02/2020	Spot Bond		7.55000	97.69763		7.55000	97.65266			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.75500	106.10123		7.75500	106.07893			0.00	0	04,292,800,000.00
TN20	On 17/09/2020	Spot Bond		8.69500	112.05057		8.69500	112.02423			643,430,000.00	74,000	24,441,900,000.00
TN23	On 06/11/2023	Spot Bond		8.98500	113.31548		8.98500	113.28797			0.00	0	8,340,000,000.00
TN25	On 19/08/2025	Spot Bond		9.29000	104.91251		9.29000	104.88662			0.00	0	14,810,000,000.00
TN27	On 14/11/2027	Spot Bond		9.29000	98.12950		9.29000	98.10488			687,460,000.00	74,000	6,948,200,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.05724			0.00	0	10,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.67690			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.94863			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.81473			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.83802			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.84038			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.95513			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.19296			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.88813			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.88347			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.88066			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.00000		10.00000	99.97323			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.00000		9.75000	99.97390			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.00000		100.00000	9.97421			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.43905			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.41288			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.30555			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.04887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.80466			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.85183			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.81383			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.59103			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.63041			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.18036			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.91289			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.75352			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	97.50969			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.19436			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	82.27948		100.00000	81.22461			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.13538			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.10589			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.98793			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.72265			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.68345			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.62505			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.26630			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.27438			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.68345			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.11000			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.68597			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.94500	112.66297		8.94500	112.63574			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.56703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.41891			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.84956			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.16500		106.17369		9.16500	106.14740			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00007			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.04716			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.92364			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.95746			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.95894			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00006			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00015			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.40000		114.50476		6.40000	114.48484			0.00	0	9,670,000,000.00
WS05	On 01/08/2018	Spot Bond	0.72000		243.22351		0.72000	243.18132			188,136,000,000.00	261,300,000	3,735,300,000.00
WSP1	On 28/05/2015	Spot Bond	6.34000		104.34179		6.34000	104.32380			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.33000		105.76617		7.33000	105.74514			0.00	0	8,200,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.63500		106.76509		7.63500	106.74299			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.00000		105.74629		8.00000	105.72338			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.08500		105.83350		8.08500	105.81032			0.00	0	1,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.99000		91.52749		5.99000	91.51282			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.92000		98.80139		4.92000	98.78823			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.93000		97.61360		4.93000	97.58139			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.92000		90.03414		5.92000	90.01971			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.91000		95.66161		4.91000	95.64880			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.99000		91.51282		5.99000	91.49814			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.02500		67.25229		7.02500	67.23946			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		28.66298		100.00000	28.60859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
				100.00000	15.17167	100.00000	15.14289			0.00	0	0.00
Total for j-Bonds :										9,854,794,362,031,500.00	5,861,419,900	64 350 057 700.00
Grand Total:										9,854,794,552,143,630.00	5,861,423,645	64 352 144 697.00