



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 10/01/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 16/01/2014	Any day expiry	10.67180	10.67180	10.81590	10.81590			12.55	0.00	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.79	Call 29.24620	0.02925	96.21740	0.09622	29.246	13.44	0.00	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.79	Put 147.44620	0.14745	70.31740	0.07032	147.446	13.44	0.00	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.80	Call 27.17280	0.02717	90.53760	0.09054	27.173	13.54	0.00	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.80	Put 155.37280	0.15537	74.63760	0.07464	155.373	13.54	0.00	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.81	Call 25.23690	0.02524	85.91000	0.08591	25.237	13.64	0.00	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.81	Put 163.43690	0.16344	80.01000	0.08001	163.437	13.64	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry		10.67820	10.67820	10.82360	10.82360		12.60	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call 579.73500	0.57974	724.44890	0.72445	579.735	14.95	0.00	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put 1.53500	0.00154	0.84890	0.00085	1.535	14.95	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call 295.04990	0.29505	431.51960	0.43152	295.050	13.70	0.00	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put 16.84990	0.01685	7.91960	0.00792	16.850	13.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry		10.68900	10.68900	10.83460	10.83460		13.08	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put 0.00500	0.00001	0.00000	0.00000	0.005	28.74	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call 2,389.00500	2.38900	2,534.60000	2.53460	2,389.005	28.74	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call 572.47020	0.57247	717.08650	0.71709	572.470	13.07	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put 3.47020	0.00347	2.48650	0.00249	3.470	13.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call 231.70480	0.23170	351.93410	0.35193	231.705	12.98	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put 52.70480	0.05270	27.33410	0.02733	52.705	12.98	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call 224.64350	0.22464	343.70710	0.34371	224.643	12.98	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put 55.64350	0.05564	29.10710	0.02911	55.644	12.98	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call 217.69760	0.21770	335.56550	0.33557	217.698	12.99	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put 58.69760	0.05870	30.96550	0.03097	58.698	12.99	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry		10.73490	10.73490	10.88090	10.88090		13.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call 2,434.95300	2.43495	2,580.93070	2.58093	2,434.953	20.86	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put 0.05300	0.00005	0.03070	0.00003	0.053	20.86	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call 749.73070	0.74973	889.62700	0.88963	749.731	13.27	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put 14.83070	0.01483	8.72700	0.00873	14.831	13.27	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call 297.58950	0.29759	400.11870	0.40012	297.590	13.42	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put 132.68950	0.13269	89.21870	0.08922	132.690	13.42	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call 291.68840	0.29169	393.28450	0.39328	291.688	13.44	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put 136.78840	0.13679	92.38450	0.09238	136.788	13.44	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call 285.86540	0.28587	386.52330	0.38652	285.865	13.45	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put 140.96540	0.14097	95.62330	0.09562	140.965	13.45	0.00	0	0.00

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		10.73640	10.73640		10.88250	10.88250		13.73	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	160.31660	0.16032	111.01940	0.11102	160.317	13.54	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	266.71660	0.26672	363.51940	0.36352	266.717	13.54	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry		10.73800	10.73800		10.88420	10.88420		13.76	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,648.73250	1.64873	1,794.68660	1.79469	1,648.733	17.06	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.73250	0.00073	0.48660	0.00049	0.733	17.06	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,638.75400	1.63875	1,784.70030	1.78470	1,638.754	17.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.75400	0.00075	0.50030	0.00050	0.754	17.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,628.77600	1.62878	1,774.71430	1.77471	1,628.776	16.96	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.77600	0.00078	0.51430	0.00051	0.776	16.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future		10.76470	10.76470		10.91180	10.91180		13.96	779,848,691.50	72,445	856,560.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,064.72130	3.06472	3,211.81370	3.21181	3,064.721	21.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.02130	0.00002	0.01370	0.00001	0.021	21.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,564.80740	2.56481	2,711.87520	2.71188	2,564.807	19.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.10740	0.00011	0.07520	0.00008	0.107	19.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,065.21000	2.06521	2,212.18290	2.21218	2,065.210	17.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.51000	0.00051	0.38290	0.00038	0.510	17.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	2.48710	0.00249	1.71930	0.00172	2.487	15.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,517.18710	1.51719	1,663.51930	1.66352	1,517.187	15.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,181.34720	1.18135	1,326.21090	1.32621	1,181.347	14.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	6.64720	0.00665	4.41090	0.00441	6.647	14.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,171.54240	1.17154	1,316.33580	1.31634	1,171.542	14.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	6.84240	0.00684	4.53580	0.00454	6.842	14.20	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	7.04330	0.00704	4.66420	0.00466	7.043	14.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,161.74330	1.16174	1,306.46420	1.30646	1,161.743	14.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,073.84310	1.07384	1,217.79940	1.21780	1,073.843	13.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	9.14310	0.00914	5.99940	0.00600	9.143	13.81	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,025.73220	1.02573	1,168.70250	1.16870	1,025.732	13.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	11.03220	0.01103	6.90250	0.00690	11.032	13.73	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	13.26230	0.01326	7.94350	0.00794	13.262	13.64	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	977.96230	0.97796	1,119.74350	1.11974	977.962	13.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	883.65280	0.88365	1,023.55800	1.02356	883.653	13.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	18.95280	0.01895	11.75800	0.01176	18.953	13.48	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	791.38150	0.79138	928.89340	0.92889	791.381	13.32	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	26.68150	0.02668	17.09340	0.01709	26.682	13.32	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	43.32030	0.04332	28.96550	0.02897	43.320	13.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	658.02030	0.65802	790.76550	0.79077	658.020	13.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	615.22970	0.61523	746.02530	0.74603	615.230	12.99	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	50.52970	0.05053	34.22530	0.03423	50.530	12.99	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	598.38260	0.59838	728.34180	0.72834	598.383	12.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	53.68260	0.05368	36.54180	0.03654	53.683	12.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	58.71520	0.05872	40.26200	0.04026	58.715	12.91	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	573.41520	0.57342	702.06200	0.70206	573.415	12.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	534.93790	0.53494	658.95590	0.65896	534.938	13.01	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	70.23790	0.07024	47.15590	0.04716	70.238	13.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	527.42140	0.52742	650.44500	0.65044	527.421	13.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	72.72140	0.07272	48.64500	0.04864	72.721	13.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	77.86910	0.07787	51.73760	0.05174	77.869	13.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	512.56910	0.51257	633.53760	0.63354	512.569	13.06	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	505.23290	0.50523	625.14350	0.62514	505.233	13.08	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	80.53290	0.08053	53.34350	0.05334	80.533	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	497.95950	0.49796	616.80600	0.61681	497.959	13.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	83.25950	0.08326	55.00600	0.05501	83.260	13.10	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	97.82950	0.09783	65.87180	0.06587	97.830	13.20	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	462.52950	0.46253	577.67180	0.57767	462.529	13.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	428.69580	0.42870	539.95240	0.53995	428.696	13.29	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	113.99580	0.11400	78.15240	0.07815	113.996	13.29	0.00	0	1,750.00

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	10.50	Call	396.49800		0.39650		503.70800	0.50371	396.498	13.39	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	131.79800		0.13180		91.90800	0.09191	131.798	13.39	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	151.25760		0.15126		107.19130	0.10719	151.258	13.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	365.95760		0.36596		468.99130	0.46899	365.958	13.48	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	337.08280		0.33708		435.84150	0.43584	337.083	13.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	172.38280		0.17238		124.04150	0.12404	172.383	13.58	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	331.50860		0.33151		429.40220	0.42940	331.509	13.60	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	176.80860		0.17681		127.60220	0.12760	176.809	13.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	195.17430		0.19517		142.48540	0.14249	195.174	13.67	0.00	0	2,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	309.87430		0.30987		404.28540	0.40429	309.874	13.67	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	294.34190		0.29434		386.12340	0.38612	294.342	13.73	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	209.64190		0.20964		154.32340	0.15432	209.642	13.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	284.31580		0.28432		374.33770	0.37434	284.316	13.77	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	219.61580		0.21962		162.53770	0.16254	219.616	13.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	245.68010		0.24568		184.20290	0.18420	245.680	13.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	260.38010		0.26038		346.00290	0.34600	260.380	13.86	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	238.03170		0.23803		319.26920	0.31927	238.032	13.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	273.33170		0.27333		207.46920	0.20747	273.332	13.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Call	222.93940		0.22294		299.02390	0.29902	222.939	14.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	298.23940		0.29824		227.22390	0.22722	298.239	14.13	0.00	0	1,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	304.61520		0.30462		232.31940	0.23232	304.615	14.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	219.31520		0.21932		294.11940	0.29412	219.315	14.17	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	202.04540		0.20205		270.52570	0.27053	202.045	14.38	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	337.34540		0.33735		258.72570	0.25873	337.345	14.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Call	198.75820		0.19876		266.34810	0.26635	198.758	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Put	344.05820		0.34406		264.54810	0.26455	344.058	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	406.79800		0.40680		319.60390	0.31960	406.798	14.80	0.00	0	1,300.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	171.49800		0.17150		231.40390	0.23140	171.498	14.80	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	145.69090		0.14569		197.80040	0.19780	145.691	15.22	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	480.99090		0.48099		386.00040	0.38600	480.991	15.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	134.35350		0.13435		182.87260	0.18287	134.354	15.43	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	519.65350		0.51965		421.07260	0.42107	519.653	15.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	559.25810		0.55926		457.29140	0.45729	559.258	15.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	123.95810		0.12396		169.09140	0.16909	123.958	15.64	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	114.42910		0.11443		156.37720	0.15638	114.429	15.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	599.72910		0.59973		494.57720	0.49458	599.729	15.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	78.32720		0.07833		106.69250	0.10669	78.327	16.97	0.00	0	12,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	813.62720		0.81363		694.89250	0.69489	813.627	16.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,040.68970		1.04069		913.22770	0.91323	1,040.690	18.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	55.38970		0.05539		75.02770	0.07503	55.390	18.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	40.00510		0.04001		54.04960	0.05405	40.005	19.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,275.30510		1.27531		1,142.24960	1.14225	1,275.305	19.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	29.33800		0.02934		39.16150	0.03916	29.338	20.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,514.63800		1.51464		1,377.36150	1.37736	1,514.638	20.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,757.38670		1.75739		1,617.24080	1.61724	1,757.387	21.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	22.08670		0.02209		29.04080	0.02904	22.087	21.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	18.85870		0.01886		24.54720	0.02455	18.859	22.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,904.15870		1.90416		1,762.74720	1.76275	1,904.159	22.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	17.92720		0.01793		23.25300	0.02325	17.927	22.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,953.22720		1.95323		1,811.45300	1.81145	1,953.227	22.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,100.79080		2.10079		1,958.07500	1.95808	2,100.791	22.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	15.49080		0.01549		19.87500	0.01988	15.491	22.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	13.95720		0.01396		17.12790	0.01713	13.957	23.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,249.25720		2.24926		2,105.32790	2.10533	2,249.257	23.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	9.61040		0.00961		11.14390	0.01114	9.610	30.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,494.91040		3.49491		3,349.34390	3.34934	3,494.910	30.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	6.65550		0.00666		7.70400	0.00770	6.655	30.93	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,741.95550	3.74196	3,595.90400	3.59590	3,741.955	30.93	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.76790	10.76790	10.91500	10.91500		14.01	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,679.65120	1.67965	1,826.24380	1.82624	1,679.651	16.19	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	1.75120	0.00175	1.24380	0.00124	1.751	16.19	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	1.80210	0.00180	1.27820	0.00128	1.802	16.16	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,669.70210	1.66970	1,816.27820	1.81628	1,669.702	16.16	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,659.75450	1.65975	1,806.31360	1.80631	1,659.755	16.12	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	1.85450	0.00185	1.31360	0.00131	1.854	16.12	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.77920	10.77920	10.92640	10.92640		14.06	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,479.47530	2.47948	2,626.60810	2.62661	2,479.475	19.00	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.27530	0.00028	0.20810	0.00021	0.275	19.00	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	723.97710	0.72398	857.23250	0.85723	723.977	13.29	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	44.77710	0.04478	30.83250	0.03083	44.777	13.29	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.82770	10.82770	10.97580	10.97580		14.27	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	1.03080	0.00103	0.74380	0.00074	1.031	18.44	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,528.73080	2.52873	2,676.54380	2.67654	2,528.731	18.44	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	934.94160	0.93494	1,069.60080	1.06960	934.942	13.81	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	47.24160	0.04724	33.80080	0.03380	47.242	13.81	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.87830	10.87830	11.02780	11.02780		14.69	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,003.20560	1.00321	1,136.06460	1.13606	1,003.206	13.89	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	64.90560	0.06491	48.26460	0.04826	64.906	13.89	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	994.62970	0.99463	1,127.20950	1.12721	994.630	13.88	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	66.32970	0.06633	49.40950	0.04941	66.330	13.88	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	986.07900	0.98608	1,118.37630	1.11838	986.079	13.87	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	67.77900	0.06778	50.57630	0.05058	67.779	13.87	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			10.87990	10.87990	11.02950	11.02950		14.71	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,582.53320	2.58253	2,731.34520	2.73135	2,582.533	18.19	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	2.63320	0.00263	1.84520	0.00185	2.633	18.19	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	99.44930	0.09945	76.44140	0.07644	99.449	13.74	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	839.34930	0.83935	965.94140	0.96594	839.349	13.74	0.00	0	5,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.90770	10.90770	11.05790	11.05790		14.78	12,816,547.50	1,175	62,068.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,909.63250	2.90963	3,059.29310	3.05929	2,909.633	18.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	1.93250	0.00193	1.39310	0.00139	1.933	18.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,463.06020	2.46306	2,611.56700	2.61157	2,463.060	17.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	5.36020	0.00536	3.66700	0.00367	5.360	17.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,275.75030	2.27575	2,423.32300	2.42332	2,275.750	17.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	8.05030	0.00805	5.42300	0.00542	8.050	17.46	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,167.64990	2.16765	2,314.67150	2.31467	2,167.650	17.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	9.94990	0.00995	6.77150	0.00677	9.950	17.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,138.17620	2.13818	2,285.09040	2.28509	2,138.176	17.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	10.47620	0.01048	7.19040	0.00719	10.476	17.11	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,922.94160	1.92294	2,068.82700	2.06883	1,922.942	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	15.24160	0.01524	10.92700	0.01093	15.242	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,729.03660	1.72904	1,873.65750	1.87366	1,729.037	15.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	21.33660	0.02134	15.75750	0.01576	21.337	15.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,358.34060	1.35834	1,499.42090	1.49942	1,358.341	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	40.64060	0.04064	31.52090	0.03152	40.641	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,349.00920	1.34901	1,489.97470	1.48997	1,349.009	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	41.30920	0.04131	32.07470	0.03207	41.309	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,339.68840	1.33969	1,480.53760	1.48054	1,339.688	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	41.98840	0.04199	32.63760	0.03264	41.988	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,210.40000	1.21040	1,349.45980	1.34946	1,210.400	14.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	52.70000	0.05270	41.55980	0.04156	52.700	14.29	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,164.82470	1.16482	1,303.16560	1.30317	1,164.825	14.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	57.12470	0.05712	45.26560	0.04527	57.125	14.14	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,018.34460	1.01834	1,148.80830	1.14881	1,018.345	14.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	80.64460	0.08064	60.90830	0.06091	80.645	14.00	0.00	0	24,582.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
\$ / R	On	13/06/2014			Foreign Exchange Future	10.00	Call	993.20930	0.99321		1,122.88810	1.12289	993.209	13.97	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.00	Put	85.50930	0.08551		64.98810	0.06499	85.509	13.97	0.00	0	10,000.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.01	Call	984.88210	0.98488		1,114.29500	1.11430	984.882	13.96	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.01	Put	87.18210	0.08718		66.39500	0.06640	87.182	13.96	0.00	0	50.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.13	Call	887.06820	0.88707		1,013.12550	1.01313	887.068	13.86	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.13	Put	109.36820	0.10937		85.22550	0.08523	109.368	13.86	0.00	0	15,489.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.50	Call	624.85210	0.62485		727.62320	0.72762	624.852	13.97	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.50	Put	217.15210	0.21715		169.72320	0.16972	217.152	13.97	2,171,521.00	10,000	10,000.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.65	Call	540.60640	0.54061		635.33740	0.63534	540.606	14.28	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.65	Put	282.90640	0.28291		227.43740	0.22744	282.906	14.28	0.00	0	2,350.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.80	Call	465.99990	0.46600		552.86680	0.55287	466.000	14.58	0.00	0	6.00
\$ / R	On	13/06/2014			Foreign Exchange Future	10.80	Put	358.29990	0.35830		294.96680	0.29497	358.300	14.58	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.00	Call	383.68570	0.38369		457.51400	0.45751	383.686	15.09	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.00	Put	475.98570	0.47599		399.61400	0.39961	475.986	15.09	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.50	Call	243.80630	0.24381		291.57530	0.29158	243.806	16.66	0.00	0	12,350.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.50	Put	836.10630	0.83611		733.67530	0.73368	836.106	16.66	0.00	0	300.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.60	Call	223.98210	0.22398		267.35170	0.26735	223.982	16.99	0.00	0	250.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.60	Put	916.28210	0.91628		809.45170	0.80945	916.282	16.99	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.90	Call	175.63840	0.17564		208.77050	0.20877	175.638	17.98	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	11.90	Put	1,167.93840	1.16794		1,050.87050	1.05087	1,167.938	17.98	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.00	Call	162.60830	0.16261		192.89560	0.19290	162.608	18.31	0.00	0	24,582.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.00	Put	1,254.90830	1.25491		1,134.99560	1.13500	1,254.908	18.31	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.20	Call	139.82950	0.13983		165.44920	0.16545	139.830	18.94	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.20	Put	1,432.12950	1.43213		1,307.54920	1.30755	1,432.130	18.94	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.24	Call	135.80090	0.13580		160.52210	0.16052	135.801	19.07	0.00	0	15,489.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.24	Put	1,468.10090	1.46810		1,342.62210	1.34262	1,468.101	19.07	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.50	Call	113.18430	0.11318		132.80800	0.13281	113.184	19.90	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.50	Put	1,705.48430	1.70548		1,574.90800	1.57491	1,705.484	19.90	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.90	Call	87.79770	0.08780		101.64130	0.10164	87.798	21.18	0.00	0	0.00
\$ / R	On	13/06/2014			Foreign Exchange Future	12.90	Put	2,080.09770	2.08010		1,943.74130	1.94374	2,080.098	21.18	0.00	0	0.00
\$ / R	On	18/06/2014			Any day expiry			10.91580	10.91580		11.06630	11.06630		14.78	0.00	0	0.00
\$ / R	On	18/06/2014			Any day expiry	8.78	Call	2,147.05610	2.14706		2,294.07320	2.29407	2,147.056	17.09	0.00	0	0.00
\$ / R	On	18/06/2014			Any day expiry	8.78	Put	11.25610	0.01126		7.77320	0.00777	11.256	17.09	0.00	0	0.00
\$ / R	On	18/06/2014			Any day expiry	10.13	Call	897.69230	0.89769		1,023.80870	1.02381	897.692	13.84	0.00	0	0.00
\$ / R	On	18/06/2014			Any day expiry	10.13	Put	111.89230	0.11189		87.50870	0.08751	111.892	13.84	0.00	0	0.00
\$ / R	On	18/06/2014			Any day expiry	12.24	Call	142.52170	0.14252		167.90850	0.16791	142.522	19.03	0.00	0	0.00
\$ / R	On	18/06/2014			Any day expiry	12.24	Put	1,466.72170	1.46672		1,341.60850	1.34161	1,466.722	19.03	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry			11.02470	11.02470		11.17790	11.17790		15.32	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	9.99	Put	118.01990	0.11802		96.21440	0.09621	118.020	14.10	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	9.99	Call	1,152.71990	1.15272		1,284.11440	1.28411	1,152.720	14.10	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	10.00	Put	120.02830	0.12003		97.53270	0.09753	120.028	14.10	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	10.00	Call	1,144.72830	1.14473		1,275.43270	1.27543	1,144.728	14.10	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	10.01	Call	1,136.76420	1.13676		1,266.76900	1.26677	1,136.764	14.10	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	10.01	Put	122.06420	0.12206		98.86900	0.09887	122.064	14.10	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	10.33	Call	896.21500	0.89621		1,015.08060	1.01508	896.215	14.08	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	10.33	Put	201.51500	0.20151		167.18060	0.16718	201.515	14.08	0.00	0	19,547.00
\$ / R	On	22/08/2014			Any day expiry	12.07	Call	261.77400	0.26177		300.34360	0.30034	261.774	18.21	0.00	0	19,547.00
\$ / R	On	22/08/2014			Any day expiry	12.07	Put	1,307.07400	1.30707		1,192.44360	1.19244	1,307.074	18.21	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future			11.06560	11.06560		11.21980	11.21980		15.59	0.00	0	6,940.00
\$ / R	On	15/09/2014			Foreign Exchange Future	7.90	Call	3,172.50060	3.17250		3,325.42140	3.32542	3,172.501	18.55	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	7.90	Put	6.90060	0.00690		5.62140	0.00562	6.901	18.55	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	8.40	Call	2,679.33690	2.67934		2,831.11610	2.83112	2,679.337	17.26	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	8.40	Put	13.73690	0.01374		11.31610	0.01132	13.737	17.26	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	8.88	Call	2,211.54550	2.21155		2,361.35400	2.36135	2,211.545	16.02	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	8.88	Put	25.94550	0.02595		21.55400	0.02155	25.946	16.02	0.00	0	26,804.00
\$ / R	On	15/09/2014			Foreign Exchange Future	8.90	Call	2,192.23080	2.19223		2,341.93010	2.34193	2,192.231	15.97	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	8.90	Put	26.63080	0.02663		22.13010	0.02213	26.631	15.97	0.00	0	15,296.00

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	9.00	Put	31.04990		0.03105		25.55460	0.02555	31.050	15.79	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,096.64990		2.09665	2,245.35460	2.24535	2,096.650	2,096.650	15.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,814.12080		1.81412	1,960.10270	1.96010	1,814.121	1,814.121	15.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	48.52080		0.04852	40.30270	0.04030	48.521	48.521	15.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,539.85660		1.53986	1,681.99850	1.68200	1,539.857	1,539.857	14.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	74.25660		0.07426	62.19850	0.06220	74.257	74.257	14.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	111.33080		0.11133	93.97620	0.09398	111.331	111.331	14.18	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,276.93080		1.27693	1,413.77620	1.41378	1,276.931	1,276.931	14.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,192.44250		1.19244	1,327.13380	1.32713	1,192.443	1,192.443	14.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	126.84250		0.12684	107.33380	0.10733	126.843	126.843	14.00	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,048.58340		1.04858	1,172.08080	1.17208	1,048.583	1,048.583	14.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	172.98340		0.17298	142.28080	0.14228	172.983	172.983	14.08	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	178.43170		0.17843	147.01680	0.14702	178.432	178.432	14.09	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,034.03170		1.03403	1,156.81680	1.15682	1,034.032	1,034.032	14.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,019.59920		1.01960	1,141.66200	1.14166	1,019.599	1,019.599	14.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	183.99920		0.18400	151.86200	0.15186	183.999	183.999	14.10	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	977.00290		0.97700	1,096.85960	1.09686	977.003	977.003	14.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	201.40290		0.20140	167.05960	0.16706	201.403	201.403	14.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	204.40850		0.20441	169.69110	0.16969	204.408	204.408	14.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	970.00850		0.97001	1,089.49110	1.08949	970.009	970.009	14.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	963.04120		0.96304	1,082.15090	1.08215	963.041	963.041	14.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	207.44120		0.20744	172.35090	0.17235	207.441	207.441	14.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	915.13050		0.91513	1,031.56900	1.03157	915.131	915.131	14.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	229.53050		0.22953	191.76900	0.19177	229.530	229.530	14.17	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	270.89700		0.27090	228.39420	0.22839	270.897	270.897	14.23	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	836.49700		0.83650	948.19420	0.94819	836.497	836.497	14.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	610.49520		0.61050	694.70110	0.69470	610.495	610.495	15.23	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	494.89520		0.49490	424.90110	0.42490	494.895	494.895	15.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	420.21830		0.42022	480.12650	0.48013	420.218	420.218	16.64	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	864.61830		0.86462	770.32650	0.77033	864.618	864.618	16.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,245.54710		1.24555	1,135.17570	1.13518	1,245.547	1,245.547	17.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	311.14710		0.31115	354.97570	0.35498	311.147	311.147	17.92	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	293.68040		0.29368	334.85720	0.33486	293.680	293.680	18.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,328.08040		1.32808	1,215.05720	1.21506	1,328.080	1,328.080	18.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	254.94030		0.25494	290.61450	0.29061	254.940	254.940	18.81	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,539.34030		1.53934	1,420.81450	1.42081	1,539.340	1,539.340	18.81	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,573.74230		1.57374	1,454.34780	1.45435	1,573.742	1,573.742	18.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	249.34230		0.24934	284.14780	0.28415	249.342	249.342	18.91	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	242.58250		0.24258	276.33130	0.27633	242.583	242.583	19.03	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,616.98250		1.61698	1,496.53130	1.49653	1,616.983	1,616.983	19.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	222.60330		0.22260	253.20210	0.25320	222.603	222.603	19.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,757.00330		1.75700	1,633.40210	1.63340	1,757.003	1,757.003	19.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,253.98300		2.25398	2,121.84860	2.12185	2,253.983	2,253.983	20.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	169.58300		0.16958	191.64860	0.19165	169.583	169.583	20.79	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.15330		11.15330	11.30970	11.30970	11.30970	11.30970	15.85	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,181.04480		1.18104	1,306.26110	1.30626	1,181.045	1,181.045	14.25	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	187.74480		0.18774	156.56110	0.15656	187.745	187.745	14.25	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	414.87190		0.41487	467.56530	0.46757	414.872	414.872	17.63	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,171.57190		1.17157	1,067.86530	1.06787	1,171.572	1,171.572	17.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.22280		11.22280	11.38080	11.38080	11.38080	11.38080	16.06	1,122,280.00	100	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,239.68220		3.23968	3,394.73370	3.39473	3,239.682	3,239.682	18.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	16.88220		0.01688	13.93370	0.01393	16.882	16.882	18.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,800.51480		2.80051	2,954.04830	2.95405	2,800.515	2,800.515	17.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	27.71480		0.02771	23.24830	0.02325	27.715	27.715	17.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,752.05090		2.75205	2,905.37630	2.90538	2,752.051	2,752.051	17.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	29.25090		0.02925	24.57630	0.02458	29.251	29.251	17.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,703.66490		2.70366	2,856.77480	2.85677	2,703.665	2,703.665	16.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
\$ / R	On	12/12/2014			Foreign Exchange Future		8.55	Put	30.86490	0.03086	25.97480	0.02597	30.865	16.93	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.00	Call	2,273.17930	2.27318	2,423.12600	2.42313	2,273.179	15.89	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.00	Put	50.37930	0.05038	42.32600	0.04233	50.379	15.89	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.50	Call	1,817.83730	1.81784	1,960.57070	1.96057	1,817.837	15.22	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.50	Put	95.03730	0.09504	79.77070	0.07977	95.037	15.22	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Call	1,729.94260	1.72994	1,871.22250	1.87122	1,729.943	15.08	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Put	107.14260	0.10714	90.42250	0.09042	107.143	15.08	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Call	1,392.03580	1.39204	1,526.41550	1.52642	1,392.036	14.54	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Put	169.23580	0.16924	145.61550	0.14562	169.236	14.54	0.00	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.38	Call	1,115.78260	1.11578	1,234.01190	1.23401	1,115.783	14.60	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.38	Put	272.98260	0.27298	233.21190	0.23321	272.983	14.60	0.00	0	500.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.50	Call	1,038.22180	1.03822	1,152.74500	1.15275	1,038.222	14.69	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.50	Put	315.42180	0.31542	271.94500	0.27195	315.422	14.69	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Call	780.09010	0.78009	867.49320	0.86749	780.090	15.60	0.00	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Put	557.29010	0.55729	486.69320	0.48669	557.290	15.60	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.50	Call	595.76450	0.59576	666.02630	0.66603	595.764	16.71	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.50	Put	872.96450	0.87296	785.22630	0.78523	872.964	16.71	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.00	Call	462.35230	0.46235	516.89780	0.51690	462.352	17.82	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.00	Put	1,239.55230	1.23955	1,136.09780	1.13610	1,239.552	17.82	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.01	Call	460.11950	0.46012	514.39510	0.51440	460.119	17.85	0.00	0	500.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.01	Put	1,247.31950	1.24732	1,143.59510	1.14360	1,247.319	17.85	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future				11.40530	11.40530	11.56330	11.56330		16.70	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		10.99	Put	575.32940	0.57533	511.60160	0.51160	575.329	15.80	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		10.99	Call	990.62940	0.99063	1,084.90160	1.08490	990.629	15.80	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.00	Call	986.16500	0.98617	1,080.06860	1.08007	986.165	15.82	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.00	Put	580.86500	0.58087	516.76860	0.51677	580.865	15.82	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.01	Call	981.72020	0.98172	1,075.26540	1.07527	981.720	15.85	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.01	Put	586.42020	0.58642	521.96540	0.52197	586.420	15.85	0.00	0	0.00
\$ / R MAXI	On	10/01/2014			Any day expiry				10.66910	10.66910	10.81580	10.81580		11.28	213,382,000.00	200	0.00
\$ / R MAXI	On	10/01/2014			Any day expiry		10.30	Call	36,910.00000	0.36910	51,580.78470	0.51581	36,910.000	11.28	0.00	0	0.00
\$ / R MAXI	On	10/01/2014			Any day expiry		10.30	Put	0.00000	0.00000	0.78470	0.00001	0.000	11.28	0.00	0	0.00
\$ / R MAXI	On	17/01/2014			Any day expiry				10.67310	10.67310	10.76000	10.76000		12.65	0.00	0	0.00
\$ / R MAXI	On	17/01/2014			Any day expiry		10.76	Call	4,247.27590	0.04247	0.00000	0.00000	4,247.276	13.24	3,320,000.00	400	200.00
\$ / R MAXI	On	17/01/2014			Any day expiry		10.76	Put	12,937.27590	0.12937	0.00000	0.00000	12,937.276	13.24	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future				10.76470	10.76470	10.91180	10.91180		13.96	3,261,704.10	303	655.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.33	Call	51,256.91090	0.51257	63,353.75690	0.63354	51,256.911	13.06	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.33	Put	7,786.91090	0.07787	5,173.75690	0.05174	7,786.911	13.06	0.00	0	200.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Call	40,280.51350	0.40281	51,083.61590	0.51084	40,280.514	13.37	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Put	12,810.51350	0.12811	8,903.61590	0.08904	12,810.514	13.37	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Call	39,649.79500	0.39650	50,370.80330	0.50371	39,649.795	13.39	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	13,179.79500	0.13180	9,190.80330	0.09191	13,179.795	13.39	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	39,025.71120	0.39026	49,664.10510	0.49664	39,025.711	13.41	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	13,555.71120	0.13556	9,484.10510	0.09484	13,555.711	13.41	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.88	Call	20,878.55680	0.20879	0.00000	0.00000	20,878.557	14.30	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.88	Put	32,408.55680	0.32409	0.00000	0.00000	32,408.557	14.30	51,853.69	160	160.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future				10.90770	10.90770	11.05790	11.05790		14.78	0.00	0	207.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Call	51,978.70690	0.51979	61,239.77650	0.61240	51,978.707	14.36	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Put	30,208.70690	0.30209	24,449.77650	0.24450	30,208.707	14.36	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Call	51,468.92720	0.51469	60,676.88840	0.60677	51,468.927	14.38	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Put	30,698.92720	0.30699	24,886.88840	0.24887	30,698.927	14.38	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Call	50,963.10010	0.50963	60,118.59380	0.60119	50,963.100	14.40	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Put	31,193.10010	0.31193	25,328.59380	0.25329	31,193.100	14.40	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future				11.06560	11.06560	11.21980	11.21980		15.59	11,065.60	1	1.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.64	Call	75,643.93940	0.75644	85,639.83910	0.85640	75,643.939	14.47	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.64	Put	33,083.93940	0.33084	27,659.83910	0.27660	33,083.939	14.47	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.65	Call	75,121.90520	0.75122	85,007.11890	0.85007	75,121.905	14.49	0.00	0	0.00

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 MAXI	On	15/09/2014			Foreign Exchange Future		10.65	Put	33,561.90520	0.33562	28,027.11890	0.28027	33,561.905	14.49	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.66	Call	74,603.74890	0.74604	84,438.09990	0.84438	74,603.749	14.52	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.66	Put	34,043.74890	0.34044	28,458.09990	0.28458	34,043.749	14.52	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future				17.75660	17.75660	17.94790	17.94790		13.16	24,681,674.00	1,390	31,918.00
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Call	4,906.73700	4.90674	5,098.02060	5.09802	4,906.737	22.52	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Put	0.13700	0.00014	0.12060	0.00012	0.137	22.52	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Call	4,756.78520	4.75679	4,948.06690	4.94807	4,756.785	22.25	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Put	0.18520	0.00019	0.16690	0.00017	0.185	22.25	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Call	3,508.59630	3.50860	3,699.94940	3.69995	3,508.596	19.93	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Put	1.99630	0.00200	2.04940	0.00205	1.996	19.93	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Call	3,468.70120	3.46870	3,660.10830	3.66011	3,468.701	19.81	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Put	2.10120	0.00210	2.20830	0.00221	2.101	19.81	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Call	3,458.72810	3.45873	3,650.14970	3.65015	3,458.728	19.78	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Put	2.12810	0.00213	2.24970	0.00225	2.128	19.78	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Call	3,448.75540	3.44876	3,640.19190	3.64019	3,448.755	19.75	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Put	2.15540	0.00216	2.29190	0.00229	2.155	19.75	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Call	3,259.34790	3.25935	3,450.81070	3.45081	3,259.348	19.18	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Put	2.74790	0.00275	2.91070	0.00291	2.748	19.18	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		15.40	Call	2,365.57770	2.36558	2,556.04970	2.55605	2,365.578	16.47	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		15.40	Put	8.97770	0.00898	8.14970	0.00815	8.978	16.47	0.00	0	7,500.00
£ / R	On	17/03/2014			Foreign Exchange Future		17.00	Call	857.32570	0.85733	1,025.63360	1.02563	857.326	12.19	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		17.00	Put	100.72570	0.10073	77.73360	0.07773	100.726	12.19	0.00	0	300.00
£ / R	On	17/03/2014			Foreign Exchange Future		18.40	Call	193.28510	0.19329	258.25200	0.25825	193.285	14.43	0.00	0	4,700.00
£ / R	On	17/03/2014			Foreign Exchange Future		18.40	Put	836.68510	0.83669	710.35200	0.71035	836.685	14.43	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future				17.97990	17.97990	18.17600	18.17600		14.02	539,397.00	30	1,590.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Call	1,993.90670	1.99391	2,187.00940	2.18701	1,993.907	12.75	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Put	54.00670	0.05401	51.00940	0.05101	54.007	12.75	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Call	1,984.27350	1.98427	2,177.35640	2.17736	1,984.274	12.72	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Put	54.37350	0.05437	51.35640	0.05136	54.374	12.72	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Call	1,974.64190	1.97464	2,167.70800	2.16771	1,974.642	12.69	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Put	54.74190	0.05474	51.70800	0.05171	54.742	12.69	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.88	Call	1,287.88120	1.28788	1,448.10310	1.44810	1,287.881	12.83	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.88	Put	187.98120	0.18798	152.10310	0.15210	187.981	12.83	0.00	0	50.00
£ / R	On	15/09/2014			Foreign Exchange Future				18.22610	18.22610	18.42760	18.42760		14.78	0.00	0	320.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Call	1,664.04310	1.66404	1,827.86540	1.82787	1,664.043	13.60	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Put	277.94310	0.27794	240.26540	0.24027	277.943	13.60	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Call	1,656.75420	1.65675	1,820.29070	1.82029	1,656.754	13.61	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Put	280.65420	0.28065	242.69070	0.24269	280.654	13.61	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Call	1,649.48340	1.64948	1,812.72880	1.81273	1,649.483	13.61	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Put	283.38340	0.28338	245.12880	0.24513	283.383	13.61	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future				18.47000	18.47000	18.67660	18.67660		15.37	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future		17.54	Call	1,514.67240	1.51467	1,660.25710	1.66026	1,514.672	14.24	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future		17.54	Put	584.67240	0.58467	523.65710	0.52366	584.672	14.24	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future		17.55	Call	1,508.72000	1.50872	1,653.98810	1.65399	1,508.720	14.24	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future		17.55	Put	588.72000	0.58872	527.38810	0.52739	588.720	14.24	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future		17.56	Call	1,502.77800	1.50278	1,647.72920	1.64773	1,502.778	14.25	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future		17.56	Put	592.77800	0.59278	531.12920	0.53113	592.778	14.25	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future				0.10337	0.10337	0.10401	0.10401		60.75	620.21	6	158.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Call	1,800.42240	0.01800	1,407.24390	0.01407	1,800.422	60.75	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Put	463.62240	0.00464	6.14390	0.00006	463.622	60.75	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Call	1,221.92560	0.01222	480.66490	0.00481	1,221.926	60.75	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Put	885.12560	0.00885	79.56490	0.00080	885.126	60.75	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Call	796.20500	0.00796	89.99150	0.00090	796.205	60.75	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Put	1,459.40500	0.01459	688.89150	0.00689	1,459.405	60.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2025	On 06/02/2014	Bond Future	111.01	Put	634.68000		0.63468	635.98000	0.63598		634.680		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.73853		107.73853	107.73595	107.73595				0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	748.53000		0.74853	745.95000	0.74595		748.530		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	738.53000		0.73853	735.95000	0.73595		738.530		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	728.53000		0.72853	725.95000	0.72595		728.530		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			113.69776		113.69776	113.69472	113.69472				0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,707.76000		3.70776	3,704.72000	3.70472		3,707.760		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	3,697.76000		3.69776	3,694.72000	3.69472		3,697.760		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	3,687.76000		3.68776	3,684.72000	3.68472		3,687.760		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 06/02/2014	Index Future			414.02300		414.02300	412.44100	412.44100				0.00	0	0.00
AL37	On 08/05/2014	Index Future			419.47000		419.47000	417.86700	417.86700				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			488.77700		488.77700	486.14900	486.14900				0.00	0	1.00
AL7T	On 08/05/2014	Index Future			495.20700		495.20700	492.54500	492.54500				0.00	0	0.00
ALBI	On 06/02/2014	Index Future			440.16500		440.16500	437.60600	437.60600				0.00	0	803.00
ALBI	On 08/05/2014	Index Future			445.95600		445.95600	443.36200	443.36200				0.00	0	35.00
ALBI	On 07/08/2014	Index Future			451.97900		451.97900	449.35100	449.35100				0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.62590		9.62590	9.65910	9.65910			11.73	1,203,237.50	125	8,935.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	263.34970		0.26335	287.28640	0.28729		263.350	11.57	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	127.44970		0.12745	118.18640	0.11819		127.450	11.57	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	257.57540		0.25758	281.19620	0.28120		257.575	11.59	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	131.67540		0.13168	122.09620	0.12210		131.675	11.59	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	251.88840		0.25189	275.19000	0.27519		251.888	11.60	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	135.98840		0.13599	126.09000	0.12609		135.988	11.60	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.69720		9.69720	9.73210	9.73210			11.95	242,430.00	25	1,522.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	604.46180		0.60446	632.05440	0.63205		604.462	11.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	107.26180		0.10726	99.95440	0.09995		107.262	11.88	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	298.88450		0.29888	318.35770	0.31836		298.885	11.95	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	301.68450		0.30168	286.25770	0.28626		301.685	11.95	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	223.28850		0.22329	239.43340	0.23943		223.288	12.23	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	416.08850		0.41609	397.33340	0.39733		416.088	12.23	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	219.80020		0.21980	235.77420	0.23577		219.800	12.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	422.60020		0.42260	403.67420	0.40367		422.600	12.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	216.35840		0.21636	232.16470	0.23216		216.358	12.26	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	429.15840		0.42916	410.06470	0.41006		429.158	12.26	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	58.05850		0.05806	63.84720	0.06385		58.059	13.46	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	1,060.85850		1.06086	1,031.74720	1.03175		1,060.859	13.46	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.77720		9.77720	9.81360	9.81360			12.12	0.00	0	2,500.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	513.14060		0.51314	536.62150	0.53662		513.141	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	275.94060		0.27594	263.02150	0.26302		275.941	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	280.25000		0.28025	267.19660	0.26720		280.250	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	507.45000		0.50745	530.79660	0.53080		507.450	12.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	501.80120		0.50180		525.01310	0.52501	501.801	12.07	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	284.60120		0.28460		271.41310	0.27141	284.601	12.07	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.85750		9.85750		9.89590	9.89590		12.32	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	600.39180		0.60039		624.74910	0.62475	600.392	12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	332.89180		0.33289		318.84910	0.31885	332.892	12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	594.83280		0.59483		619.07180	0.61907	594.833	12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	337.33280		0.33733		323.17180	0.32317	337.333	12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	589.30950		0.58931		613.42990	0.61343	589.309	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	341.80950		0.34181		327.52990	0.32753	341.809	12.22	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.84670		9.84670		10.04490	10.04490		12.44	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	170.66140		0.17066		273.18530	0.27319	170.661	12.76	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	263.96140		0.26396		168.28530	0.16829	263.961	12.76	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	167.07400		0.16707		267.72600	0.26773	167.074	12.79	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	270.37400		0.27037		172.82600	0.17283	270.374	12.79	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	163.55510		0.16356		262.34090	0.26234	163.555	12.83	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	276.85510		0.27686		177.44090	0.17744	276.855	12.83	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.95760		9.95760		10.15760	10.15760		13.02	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	393.31290		0.39331		516.00700	0.51601	393.313	12.92	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	275.71290		0.27571		198.40700	0.19841	275.713	12.92	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	388.17140		0.38817		510.00740	0.51001	388.171	12.92	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	280.57140		0.28057		202.40740	0.20241	280.571	12.92	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	383.07900		0.38308		504.05680	0.50406	383.079	12.93	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	285.47900		0.28548		206.45680	0.20646	285.479	12.93	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			238.01870		238.01870		-310.43670	-310.43670			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			808.21420		808.21420		880.99700	880.99700			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			881.34960		881.34960		961.15630	961.15630			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			152.19420		152.19420		152.03970	152.03970			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			246.27740		246.27740		296.60600	296.60600			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			780.65690		780.65690		851.92140	851.92140			0.00	0	1,871.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.94630		11.94630		11.99580	11.99580		13.27	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	703.19950		0.70320		753.83320	0.75383	703.199	12.62	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	46.89950		0.04690		48.03320	0.04803	46.899	12.62	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	694.16550		0.69417		744.88530	0.74489	694.166	12.57	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	47.86550		0.04787		49.08530	0.04909	47.866	12.57	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	685.15310		0.68515		735.95920	0.73596	685.153	12.52	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	48.85310		0.04885		50.15920	0.05016	48.853	12.52	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.11360		12.11360		12.16530	12.16530		14.46	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	735.07530		0.73508		774.02750	0.77403	735.075	13.77	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	211.47530		0.21148		198.72750	0.19873	211.475	13.77	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	728.73000		0.72873		767.55480	0.76755	728.730	13.78	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	215.13000		0.21513		202.25480	0.20225	215.130	13.78	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	722.42060		0.72242		761.12340	0.76112	722.421	13.80	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	218.82060		0.21882		205.82340	0.20582	218.821	13.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.78130		1.78130		1.80320	1.80320		14.33	0.00	0	100.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,008.52480		0.10085		1,200.31010	0.12003	1,008.525	13.42	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	95.52480		0.00955		68.31010	0.00683	95.525	13.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	928.48530		0.09285		1,115.74330	0.11157	928.485	13.42	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	115.48530		0.01155		83.74330	0.00837	115.485	13.42	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	853.58580		0.08536		1,034.88200	0.10349	853.586	13.51	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	140.58580		0.01406		102.88200	0.01029	140.586	13.51	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.80150		1.80150		1.82360	1.82360		14.55	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,334.42470		0.13344		1,511.94170	0.15119	1,334.425	13.82	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	219.42470		0.02194		175.94170	0.01759	219.425	13.82	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,260.15040		0.12602		1,433.84510	0.14338	1,260.150	13.81	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	245.15040		0.02452		197.84510	0.01978	245.150	13.81	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,191.45770		0.11915		1,360.25110	0.13603	1,191.458	13.88	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	276.45770		0.02765		224.25110	0.02243	276.458	13.88	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.33066		114.33066		114.32768	114.32768			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,340.66000		3.34066		3,337.68000	3.33768	3,340.660		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	3,330.66000		3.33066		3,327.68000	3.32768	3,330.660		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	3,320.66000		3.32066		3,317.68000	3.31768	3,320.660		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.66598		84.19245		9.76328	83.47503			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	943.72000		0.94372		1,661.14000	1.66114	943.720		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	868.19000		0.86819		1,585.61000	1.58561	868.190		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	792.77000		0.79277		1,510.19000	1.51019	792.770		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.78412		81.51815		9.88470	80.79106			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	1,808.06000		1.80806		2,535.15000	2.53515	1,808.060		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	1,732.77000		1.73277		2,459.86000	2.45986	1,732.770		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	1,657.58000		1.65758		2,384.67000	2.38467	1,657.580		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			439.48000		439.48000		437.04100	437.04100			0.00	0	480.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	5,100.00000		0.51000		29,490.00000	2.94900	5,100.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	5,200.00000		0.52000		29,590.00000	2.95900	5,200.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	5,300.00000		0.53000		29,690.00000	2.96900	5,300.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			451.27600		451.27600		448.77200	448.77200			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	87,140.00000		8.71400		112,180.00000	11.21800	87,140.000		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	87,240.00000		8.72400		112,280.00000	11.22800	87,240.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	87,340.00000		8.73400	112,380.00000	11.23800		87,340.000		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			201.49200		201.49200	201.50400	201.50400				0.00	0	1,334.00
IGOV	On 08/05/2014	Index Future			204.16700		204.16700	204.17900	204.17900				0.00	0	7.00
ILBI	On 06/02/2014	Index Future			545.19800		545.19800	544.74000	544.74000				0.00	0	190.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.24000		94.76000	5.25000	94.75000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.28000		94.72000	5.28000	94.72000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.35000		94.65000	5.35000	94.65000				0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.44000		94.56000	5.44000	94.56000				0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.52000		94.48000	5.54000	94.46000				0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.64000		94.36000	5.63000	94.37000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.93000		94.07000	5.94000	94.06000				0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.25000		93.75000	6.29000	93.71000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.55000		93.45000	6.61000	93.39000				0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.84000		93.16000	6.90000	93.10000				0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.11000		92.89000	7.19000	92.81000				0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.40000		92.60000	7.49000	92.51000				0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.90060		8.90060	8.98740	8.98740			9.51	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	764.97500		0.76498	850.50060	0.85050		764.975	11.04	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	4.37500		0.00438	3.10060	0.00310		4.375	11.04	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	755.16160		0.75516	840.63970	0.84064		755.162	10.99	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	4.56160		0.00456	3.23970	0.00324		4.562	10.99	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	745.35650		0.74536	830.78530	0.83079		745.356	10.94	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	4.75650		0.00476	3.38530	0.00339		4.756	10.94	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.96050		8.96050	9.04690	9.04690			11.41	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	593.15570		0.59316	666.58750	0.66659		593.156	11.18	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	72.65570		0.07266	59.68750	0.05969		72.656	11.18	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	585.10220		0.58510	658.24590	0.65825		585.102	11.16	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	74.60220		0.07460	61.34590	0.06135		74.602	11.16	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	577.09090		0.57709	649.94170	0.64994		577.091	11.15	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	76.59090		0.07659	63.04170	0.06304		76.591	11.15	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.36740		1.36740	1.35720	1.35720				0.00	0	575.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.36740		1.36740	1.35720	1.35720				0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.76080		9.76080	0.10242	9.70360	9.70360		13.56	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	1,075.24830		0.10752	0.10242	919.58530	0.09196	1,075.248	13.07	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	3,867.24830		0.38672	0.10242	4,283.58530	0.42836	3,867.248	13.07	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	1,043.84250		0.10438	0.10242	891.65280	0.08917	1,043.843	13.05	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	3,935.84250		0.39358	0.10242	4,355.65280	0.43557	3,935.843	13.05	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	1,013.08820		0.10131	0.10242	864.33620	0.08643	1,013.088	13.04	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	4,005.08820		0.40051	0.10242	4,428.33620	0.44283	4,005.088	13.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 06/02/2014	Bond Future			7.91620	102.44524		8.01354	101.83137			0.00	0	11,268.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	483.97000	0.48397	1,097.84000	1.09784	483.970			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	420.29000	0.42029	1,034.16000	1.03416	420.290			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	356.65000	0.35665	970.52000	0.97052	356.650			0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.01714	99.87658		8.11849	99.25446			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	2,678.07000	2.67807	3,300.19000	3.30019	2,678.070			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	2,614.32000	2.61432	3,236.44000	3.23644	2,614.320			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	2,550.62000	2.55062	3,172.74000	3.17274	2,550.620			0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.19931	116.42563		6.30124	116.26248		2.24	0.00	0	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	32.13000	0.03213	20.70000	0.02070	32.130		2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	933.25000	0.93325	1,084.97000	1.08497	933.250		2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	33.79000	0.03379	21.83000	0.02183	33.790		2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	918.71000	0.91871	1,069.90000	1.06990	918.710		2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	35.53000	0.03553	23.03000	0.02303	35.530		2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	904.26000	0.90426	1,054.91000	1.05491	904.260		2.19	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.37771	111.14979		6.50062	110.98429		2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	77.14000	0.07714	60.56000	0.06056	77.140		2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,694.91000	1.69491	1,843.83000	1.84383	1,694.910		2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	78.74000	0.07874	61.86000	0.06186	78.740		2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,682.75000	1.68275	1,831.37000	1.83137	1,682.750		2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	80.37000	0.08037	63.19000	0.06319	80.370		2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,670.62000	1.67062	1,818.94000	1.81894	1,670.620		2.13	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.59408	112.65154		6.74734	112.48393		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	724.89000	0.72489	639.00000	0.63900	724.890		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	565.29000	0.56529	647.01000	0.64701	565.290		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	731.11000	0.73111	644.76000	0.64476	731.110		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	560.59000	0.56059	641.85000	0.64185	560.590		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	737.01000	0.73701	650.21000	0.65021	737.010		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	555.57000	0.55557	636.38000	0.63638	555.570		1.89	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.89459	107.41931		7.09630	107.24948		1.67	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	383.70000	0.38370	327.29000	0.32729	383.700		1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	980.38000	0.98038	1,093.80000	1.09380	980.380		1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	386.70000	0.38670	329.96000	0.32996	386.700		1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	974.87000	0.97487	1,087.96000	1.08796	974.870		1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	389.71000	0.38971	332.65000	0.33265	389.710		1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	969.38000	0.96938	1,082.15000	1.08215	969.380		1.64	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.20853	119.47088		8.30055	118.66308		13.61	0.00	0	61,546.00
R186	On 06/02/2014	Bond Future	7.74	Call	401.59000	0.40159	296.02000	0.29602	401.590		13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,637.48000	4.63748	5,339.71000	5.33971	4,637.480		13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	417.45000	0.41745	308.29000	0.30829	417.450		13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,560.74000	4.56074	5,259.38000	5.25938	4,560.740		13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	433.80000	0.43380	320.96000	0.32096	433.800		13.41	0.00	0	0.00

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 06/02/2014	Bond Future	7.76	Put	4,484.58000		4.48458		5,179.54000	5.17954	4,484.580	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,976.20000		4.97620		4,322.65000	4.32265	4,976.200	13.85	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	332.25000		0.33225		486.50000	0.48650	332.250	13.85	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.30726		121.04262		8.40270	120.22402		14.38	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	677.23000		0.67723		576.67000	0.57667	677.230	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,858.12000		11.85812		12,576.16000	12.57616	11,858.120	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	689.56000		0.68956		587.44000	0.58744	689.560	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,772.71000		11.77271		12,489.19000	12.48919	11,772.710	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	702.06000		0.70206		598.37000	0.59837	702.060	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,687.58000		11.68758		12,402.49000	12.40249	11,687.580	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,362.43000		1.36243		1,183.71000	1.18371	1,362.430	14.09	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,618.50000		8.61850		9,258.38000	9.25838	8,618.500	14.09	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,712.63000		3.71263		3,336.30000	3.33630	3,712.630	14.38	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,207.62000		4.20762		4,649.89000	4.64989	4,207.620	14.38	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,829.75000		4.82975		4,383.07000	4.38307	4,829.750	14.50	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,184.81000		3.18481		3,556.73000	3.55673	3,184.810	14.50	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	7,479.71000		7.47971		6,904.72000	6.90472	7,479.710	14.73	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,715.77000		1.71577		1,959.38000	1.95938	1,715.770	14.73	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	8,967.53000		8.96753		8,338.77000	8.33877	8,967.530	14.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,221.47000		1.22147		1,411.31000	1.41131	1,221.470	14.84	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.40465		117.38748		8.50363	116.55781		13.89	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,408.61000		5.40861		5,855.05000	5.85505	5,408.610	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,437.16000		4.43716		4,053.93000	4.05393	4,437.160	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,476.84000		4.47684		4,091.32000	4.09132	4,476.840	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,363.11000		5.36311		5,807.26000	5.80726	5,363.110	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,516.72000		4.51672		4,128.92000	4.12892	4,516.720	13.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,317.89000		5.31789		5,759.76000	5.75976	5,317.890	13.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,305.90000		7.30590		6,784.37000	6.78437	7,305.900	14.10	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,075.43000		3.07543		3,383.57000	3.38357	3,075.430	14.10	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.49955		119.02998		8.60221	118.18894		13.28	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,341.78000		4.34178		3,990.53000	3.99053	4,341.780	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,356.10000		7.35610		7,845.89000	7.84589	7,356.100	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,377.17000		4.37717		4,023.97000	4.02397	4,377.170	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,306.18000		7.30618		7,794.02000	7.79402	7,306.180	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,412.72000		4.41272		4,057.57000	4.05757	4,412.720	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,256.51000		7.25651		7,742.40000	7.74240	7,256.510	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,786.68000		8.78668		8,242.92000	8.24292	8,786.680	13.61	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,445.44000		3.44544		3,742.72000	3.74272	3,445.440	13.61	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			276.71857		276.71857		276.71616	276.71616			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	3,271.43000		3.27143		3,273.84000	3.27384	3,271.430		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	3,281.43000		3.28143		3,283.84000	3.28384	3,281.430		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	3,291.43000		3.29143		3,293.84000	3.29384	3,291.430		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.14716		104.22231		5.17944	104.19487		1.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future	5.24	Call	178.72000		0.17872		165.36000	0.16536	178.720	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	99.85000		0.09985		113.93000	0.11393	99.850	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	183.78000		0.18378		170.14000	0.17014	183.780	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	96.42000		0.09642		110.22000	0.11022	96.420	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	189.03000		0.18903		175.12000	0.17512	189.030	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	93.18000		0.09318		106.71000	0.10671	93.180	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.08328		105.59347		5.12960	105.56550		0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	145.56000		0.14556		136.57000	0.13657	145.560	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	353.28000		0.35328		372.26000	0.37226	353.280	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	147.76000		0.14776		138.67000	0.13867	147.760	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	349.42000		0.34942		368.30000	0.36830	349.420	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	149.99000		0.14999		140.79000	0.14079	149.990	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	345.59000		0.34559		364.36000	0.36436	345.590	0.98	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.78907		102.61130		4.86714	102.58305		0.68	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	319.68000		0.31968		302.62000	0.30262	319.680	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	138.64000		0.13864		149.83000	0.14983	138.640	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	321.95000		0.32195		304.83000	0.30483	321.950	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	137.30000		0.13730		148.43000	0.14843	137.300	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	324.23000		0.32423		307.03000	0.30703	324.230	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	135.98000		0.13598		147.03000	0.14703	135.980	0.70	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			212.39976		212.39976		212.39565	212.39565			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	3,409.76000		3.40976		3,405.65000	3.40565	3,409.760		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	3,399.76000		3.39976		3,395.65000	3.39565	3,399.760		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	3,389.76000		3.38976		3,385.65000	3.38565	3,389.760		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			6.97673		107.36658		7.08077	107.03388		4.67	0.00	0	10,389.00
R203	On 06/02/2014	Bond Future	5.95	Call	2.77000		0.00277		1.48000	0.00148	2.770	4.54	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,357.42000		3.35742		3,688.83000	3.68883	3,357.420	4.54	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	10.80000		0.01080		6.13000	0.00613	10.800	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,734.75000		2.73475		3,062.78000	3.06278	2,734.750	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	11.54000		0.01154		6.57000	0.00657	11.540	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,702.42000		2.70242		3,030.15000	3.03015	2,702.420	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	12.33000		0.01233		7.04000	0.00704	12.330	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,670.15000		2.67015		2,997.56000	2.99756	2,670.150	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	351.35000		0.35135		249.81000	0.24981	351.350	4.65	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	790.58000		0.79058		1,021.74000	1.02174	790.580	4.65	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.11831		104.61891		7.23139	104.28170		5.05	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	106.98000		0.10698		83.95000	0.08395	106.980	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,328.58000		4.32858		4,642.76000	4.64276	4,328.580	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	109.42000		0.10942		85.94000	0.08594	109.420	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,299.64000		4.29964		4,613.37000	4.61337	4,299.640	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	111.91000		0.11191		87.96000	0.08796	111.910	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,270.75000		4.27075		4,584.01000	4.58401	4,270.750	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	819.95000		0.81995		698.61000	0.69861	819.950	5.00	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,655.69000		1.65569		1,871.56000	1.87156	1,655.690	5.00	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,664.23000		1.66423		1,469.03000	1.46903	1,664.230	5.07	0.00	0	16.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	7.40	Put	826.74000		0.82674		968.75000	0.96875	826.740	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.26651		106.03231	7.39002	105.69062			4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	967.17000		0.96717	846.07000	0.84607		967.170	4.62	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,158.03000		2.15803	2,378.62000	2.37862	2,158.030		4.62	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,463.90000		1.46390	1,639.73000	1.63973	1,463.900		4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,528.99000		1.52899	1,363.13000	1.36313		1,528.990	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,450.73000		1.45073	1,625.55000	1.62555	1,450.730		4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,543.52000		1.54352	1,376.65000	1.37665	1,543.520		4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,558.11000		1.55811	1,390.25000	1.39025	1,558.110		4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,437.64000		1.43764	1,611.47000	1.61147	1,437.640		4.68	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.42800		103.35487	7.56382	103.00855			4.53	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	1,023.26000		1.02326	904.26000	0.90426	1,023.260		4.44	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,539.65000		2.53965	2,766.97000	2.76697	2,539.650		4.44	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,033.14000		1.03314	913.33000	0.91333	1,033.140		4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,523.51000		2.52351	2,750.02000	2.75002	2,523.510		4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,043.08000		1.04308	922.46000	0.92246	1,043.080		4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,507.43000		2.50743	2,733.13000	2.73313	2,507.430		4.45	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.08872		94.61636	9.19074	93.69132				0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,515.35000		2.51535	1,590.31000	1.59031	2,515.350		0.00	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	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	2,602.78000		2.60278	1,677.74000	1.67774	2,602.780		0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,690.07000		2.69007	1,765.03000	1.76503	2,690.070		0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.18746		95.86120	9.29276	94.92375				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,615.50000		1.61550	678.05000	0.67805	1,615.500		0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,702.70000		1.70270	765.25000	0.76525	1,702.700		0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,789.76000		1.78976	852.31000	0.85231	1,789.760		0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.28710		92.89862	9.39582	91.94867				0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,218.83000		2.21883	3,168.78000	3.16878	2,218.830		0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,127.39000		2.12739	3,077.34000	3.07734	2,127.390		0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,036.09000		2.03609	2,986.04000	2.98604	2,036.090		0.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.24585		104.17050	7.34396	103.76819			6.72	0.00	0	29,549.00
R204	On 06/02/2014	Bond Future	6.39	Call	20.65000		0.02065	13.00000	0.01300	20.650		6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,613.13000		3.61313	4,007.79000	4.00779	3,613.130		6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	21.92000		0.02192	13.83000	0.01383	21.920		6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,571.55000		3.57155	3,965.77000	3.96577	3,571.550		6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	23.25000		0.02325	14.71000	0.01471	23.250		6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,530.05000		3.53005	3,923.82000	3.92382	3,530.050		6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.37344		105.54099	7.47811	105.13324				0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	171.83000		0.17183	139.08000	0.13908	171.830		6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,544.71000		5.54471	5,919.71000	5.91971	5,544.710		6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	175.55000		0.17555	142.18000	0.14218	175.550		6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,506.88000		5.50688	5,881.26000	5.88126	5,506.880		6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	179.32000		0.17932	145.33000	0.14533	179.320		6.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future	6.06	Put	5,469.11000		5.46911		5,842.87000	5.84287	5,469.110	6.56	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.50420		102.93599		7.61609	102.52282		6.81	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,235.78000		2.23578		2,456.95000	2.45695	2,235.780	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,997.79000		1.99779		1,805.79000	1.80579	1,997.790	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,015.98000		2.01598		1,822.83000	1.82283	2,015.980	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,216.86000		2.21686		2,436.88000	2.43688	2,216.860	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,034.26000		2.03426		1,839.96000	1.83996	2,034.260	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,198.04000		2.19804		2,416.91000	2.41691	2,198.040	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,668.94000		2.66894		2,438.22000	2.43822	2,668.940	6.87	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,654.22000		1.65422		1,836.67000	1.83667	1,654.220	6.87	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.63602		104.37620		7.75602	103.95734		6.65	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,503.84000		1.50384		1,359.01000	1.35901	1,503.840	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,795.74000		3.79574		4,069.77000	4.06977	3,795.740	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,517.01000		1.51701		1,371.28000	1.37128	1,517.010	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,772.96000		3.77296		4,046.09000	4.04609	3,772.960	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,530.26000		1.53026		1,383.63000	1.38363	1,530.260	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,750.26000		3.75026		4,022.49000	4.02249	3,750.260	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,175.69000		3.17569		2,938.45000	2.93845	3,175.690	6.70	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,946.20000		1.94620		2,127.82000	2.12782	1,946.200	6.70	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.53000		99.21346		7.62773	98.75806		8.61	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	29.66000		0.02966		19.59000	0.01959	29.660	8.40	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,297.93000		4.29793		4,743.26000	4.74326	4,297.930	8.40	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	31.31000		0.03131		20.72000	0.02072	31.310	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,250.38000		4.25038		4,695.19000	4.69519	4,250.380	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	33.03000		0.03303		21.90000	0.02190	33.030	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,202.94000		4.20294		4,647.21000	4.64721	4,202.940	8.41	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.65343		100.51875		7.75665	100.05716		8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	178.24000		0.17824		145.44000	0.14544	178.240	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,017.62000		7.01762		7,446.41000	7.44641	7,017.620	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	182.02000		0.18202		148.61000	0.14861	182.020	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,972.74000		6.97274		7,400.92000	7.40092	6,972.740	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	185.87000		0.18587		151.85000	0.15185	185.870	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,927.95000		6.92795		7,355.52000	7.35552	6,927.950	8.26	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.77927		98.23659		7.88845	97.76885		8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,313.35000		2.31335		2,097.85000	2.09785	2,313.350	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,697.84000		2.69784		2,950.08000	2.95008	2,697.840	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,675.31000		2.67531		2,926.27000	2.92627	2,675.310	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,333.98000		2.33398		2,117.20000	2.11720	2,333.980	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,354.72000		2.35472		2,136.66000	2.13666	2,354.720	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,652.91000		2.65291		2,902.59000	2.90259	2,652.910	8.42	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.89969		99.61110		8.01527	99.13695		8.38	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,980.69000		1.98069		1,805.00000	1.80500	1,980.690	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,317.19000		4.31719		4,615.65000	4.61565	4,317.190	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,996.85000		1.99685		1,820.14000	1.82014	1,996.850	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,291.01000		4.29101		4,588.45000	4.58845	4,291.010	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,013.09000		2.01309		1,835.37000	1.83537	2,013.090	8.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/11/2014	Bond Future	7.36	Put	4,264.93000		4.26493	4,561.36000	4.56136		4,264.930	8.25	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.68212		97.42658	7.77456	96.94326			9.45	0.00	0	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	18.77000		0.01877	12.26000	0.01226		18.770	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,122.08000		5.12208	5,598.89000	5.59889		5,122.080	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	19.91000		0.01991	13.03000	0.01303		19.910	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,067.31000		5.06731	5,543.75000	5.54375		5,067.310	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	21.15000		0.02115	13.87000	0.01387		21.150	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,012.68000		5.01268	5,488.72000	5.48872		5,012.680	9.18	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.79168		95.31239	7.88855	94.82252			9.96	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	174.39000		0.17439	143.23000	0.14323		174.390	9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,183.65000		8.18365	8,642.36000	8.64236		8,183.650	9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	178.23000		0.17823	146.47000	0.14647		178.230	9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,131.48000		8.13148	8,589.59000	8.58959		8,131.480	9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	182.15000		0.18215	149.78000	0.14978		182.150	9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,079.41000		8.07941	8,536.91000	8.53691		8,079.410	9.70	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.90163		96.60008	8.00319	96.10369			9.37	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,005.88000		3.00588	3,276.65000	3.27665		3,005.880	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,456.56000		2.45656	2,230.94000	2.23094		2,456.560	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,479.92000		2.47992	2,252.87000	2.25287		2,479.920	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,979.87000		2.97987	3,249.21000	3.24921		2,979.870	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,503.40000		2.50340	2,274.93000	2.27493		2,503.400	9.32	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,954.02000		2.95402	3,221.94000	3.22194		2,954.020	9.32	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,746.01000		3.74601	3,451.87000	3.45187		3,746.010	9.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,912.88000		1.91288	2,115.13000	2.11513		1,912.880	9.46	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.01195		94.55483	8.11859	94.05161			9.36	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	2,004.70000		2.00470	1,823.82000	1.82382		2,004.700	9.21	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,760.95000		4.76095	5,083.29000	5.08329		4,760.950	9.21	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	2,022.89000		2.02289	1,840.85000	1.84085		2,022.890	9.22	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,730.11000		4.73011	5,051.29000	5.05129		4,730.110	9.22	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	2,041.19000		2.04119	1,857.99000	1.85799		2,041.190	9.22	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,699.40000		4.69940	5,019.42000	5.01942		4,699.400	9.22	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,484.08000		4.48408	4,179.43000	4.17943		4,484.080	9.53	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,207.89000		2.20789	2,406.46000	2.40646		2,207.890	9.53	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.00195		76.07160	9.09881	75.34710			19.63	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	428.55000		0.42855	320.40000	0.32040		428.550	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,042.91000		4.04291	4,659.26000	4.65926		4,042.910	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	443.86000		0.44386	332.40000	0.33240		443.860	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	3,977.09000		3.97709	4,590.13000	4.59013		3,977.090	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	459.57000		0.45957	344.75000	0.34475		459.570	19.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,911.81000		3.91181	4,521.49000	4.52149		3,911.810	19.42	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.09230		73.92795	9.19207	73.19384			21.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	7.84	Call	614.71000		0.61471		522.35000	0.52235	614.710	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,898.82000		10.89882	11,540.57000	11.54057		10,898.820	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	625.72000		0.62572		531.95000	0.53195	625.720	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,819.17000		10.81917	11,459.51000	11.45951		10,819.170	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	636.87000		0.63687		541.69000	0.54169	636.870	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,739.80000		10.73980	11,378.73000	11.37873		10,739.800	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,732.08000		1.73208		1,517.48000	1.51748	1,732.080	20.68	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,338.36000		6.33836	6,857.87000	6.85787		6,338.360	20.68	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	3,186.67000		3.18667		2,851.92000	2.85192	3,186.670	20.91	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	3,876.22000		3.87622	4,275.58000	4.27558		3,876.220	20.91	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	5,137.41000		5.13741		4,682.85000	4.68285	5,137.410	21.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,208.91000		2.20891	2,488.46000	2.48846		2,208.910	21.18	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,711.51000		5.71151		5,228.43000	5.22843	5,711.510	21.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,887.90000		1.88790	2,138.93000	2.13893		1,887.900	21.26	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	6,260.67000		6.26067		5,752.65000	5.75265	6,260.670	21.33	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,626.74000		1.62674	1,852.83000	1.85283		1,626.740	21.33	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,730.65000		6.73065		6,202.96000	6.20296	6,730.650	21.39	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,432.88000		1.43288	1,639.30000	1.63930		1,432.880	21.39	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.18124		74.92676		9.28398	74.18279		20.66	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,173.21000		4.17321	3,824.98000	3.82498		4,173.210	20.55	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,215.72000		5.21572		5,611.46000	5.61146	5,215.720	20.55	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,206.79000		4.20679	3,856.68000	3.85668		4,206.790	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,174.72000		5.17472		5,568.58000	5.56858	5,174.720	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,240.51000		4.24051	3,888.52000	3.88852		4,240.510	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,133.98000		5.13398		5,525.96000	5.52596	5,133.980	20.56	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.26895		72.82998		9.37475	72.07579		20.83	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,558.08000		4.55808	4,214.45000	4.21445		4,558.080	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,607.06000		6.60706		7,017.62000	7.01762	6,607.060	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,589.81000		4.58981	4,244.57000	4.24457		4,589.810	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,563.79000		6.56379		6,972.74000	6.97274	6,563.790	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,621.66000		4.62166	4,274.80000	4.27480		4,621.660	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,520.75000		6.52075		6,928.08000	6.92808	6,520.750	20.72	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000		0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.91510		161.91510		161.91243	161.91243		0.00	0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	425.10000		0.42510	422.43000	0.42243		425.100	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000		0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	415.10000		0.41510	412.43000	0.41243		415.100	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		0.00000	0.00000		0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	405.10000		0.40510	402.43000	0.40243		405.100	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		0.00000	0.00000		0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R211	On 06/02/2014	Bond Future			128.98821		128.98821		129.03045	129.03045		0.00	0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	0.00000		0.00000	40.45000	0.04045		0.000	0.00	0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	1.79000		0.00179		0.00000	0.00000		1.790	0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	0.00000		0.00000	30.45000	0.03045		0.000	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 06/02/2014	Bond Future	129.00	Put	11.79000	0.01179	0.00000	0.00000	11.790		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	0.00000	0.00000	20.45000	0.02045	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	21.79000	0.02179	0.00000	0.00000	21.790		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			131.28250	131.28250	131.28194	131.28194			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	1,707.50000	1.70750	1,708.06000	1.70806	1,707.500		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	1,717.50000	1.71750	1,718.06000	1.71806	1,717.500		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	1,727.50000	1.72750	1,728.06000	1.72806	1,727.500		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			8.80402	87.39135	8.90101	86.64712		17.66	0.00	0	21,529.00
R213	On 06/02/2014	Bond Future	8.29	Call	375.28000	0.37528	279.27000	0.27927	375.280	17.45	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,484.68000	4.48468	5,132.90000	5.13290	4,484.680	17.45	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	389.06000	0.38906	290.00000	0.29000	389.060	17.45	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,415.78000	4.41578	5,060.95000	5.06095	4,415.780	17.45	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	403.16000	0.40316	301.00000	0.30100	403.160	17.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,347.31000	4.34731	4,989.38000	4.98938	4,347.310	17.46	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.89754	85.00370	8.99756	84.24950		18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	632.11000	0.63211	537.28000	0.53728	632.110	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,020.58000	11.02058	11,679.95000	11.67995	11,020.580	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	643.22000	0.64322	546.98000	0.54698	643.220	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	10,941.99000	10.94199	11,599.95000	11.59995	10,941.990	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	654.49000	0.65449	556.81000	0.55681	654.490	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,863.68000	10.86368	11,520.20000	11.52020	10,863.680	18.30	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.99101	86.15198	9.09416	85.38778		18.27	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,213.70000	4.21370	3,860.63000	3.86063	4,213.700	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,351.15000	5.35115	5,762.28000	5.76228	5,351.150	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,309.33000	5.30933	5,718.53000	5.71853	5,309.330	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,247.89000	4.24789	3,892.89000	3.89289	4,247.890	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,282.22000	4.28222	3,925.30000	3.92530	4,282.220	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,267.74000	5.26774	5,675.02000	5.67502	5,267.740	18.21	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.08464	83.81890	9.19105	83.04406		18.25	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,670.84000	4.67084	4,316.35000	4.31635	4,670.840	18.08	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,492.93000	6.49293	6,913.28000	6.91328	6,492.930	18.08	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,703.56000	4.70356	4,347.40000	4.34740	4,703.560	18.08	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,450.04000	6.45004	6,868.72000	6.86872	6,450.040	18.08	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,736.40000	4.73640	4,378.57000	4.37857	4,736.400	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,407.36000	6.40736	6,824.37000	6.82437	6,407.360	18.09	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.09228	77.00152	9.19422	76.21154		21.16	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,391.33000	1.39133	1,102.52000	1.10252	1,391.330	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,198.38000	2.19838	2,699.55000	2.69955	2,198.380	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,425.15000	1.42515	1,131.02000	1.13102	1,425.150	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,152.64000	2.15264	2,648.49000	2.64849	2,152.640	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,459.48000	1.45948	1,160.00000	1.16000	1,459.480	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,107.56000	2.10756	2,598.06000	2.59806	2,107.560	21.04	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.18002	74.72978	9.28502	73.92930		22.21	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,081.40000	3.08140	2,740.14000	2.74014	3,081.400	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,568.08000	4.56808	5,027.30000	5.02730	4,568.080	22.09	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 08/05/2014	Bond Future	9.00	Call	3,115.20000	3.11520	2,771.32000	2.77132	3,115.200	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,522.40000	4.52240	4,979.00000	4.97900	4,522.400	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,149.21000	3.14921	2,802.70000	2.80270	3,149.210	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,477.06000	4.47706	4,931.03000	4.93103	4,477.060	22.10	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.16815	99.61036	9.26513	98.65034			0.00	0	12,135.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	786.37000	0.78637	1,746.39000	1.74639	786.370		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	685.10000	0.68510	1,645.12000	1.64512	685.100		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	584.02000	0.58402	1,544.04000	1.54404	584.020		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.25873	96.49901	9.35877	95.52626			0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	2,190.90000	2.19090	3,163.65000	3.16365	2,190.900		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	2,088.77000	2.08877	3,061.52000	3.06152	2,088.770		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	1,986.83000	1.98683	2,959.58000	2.95958	1,986.830		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,248.39000	21,248.39000	21,443.73000	21,443.73000			0.00	0	0.00

Total for Derivatives : **1,057,667,524.10** **87,380** **2 310 115.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.23800			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.79500	105.43306	6.79500	105.41361			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.40100			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.49500	106.11771	8.49500	106.09333			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.96326			0.00	400,000,000	200,000,000.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.07574			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.36000	97.16460	9.36000	97.14005			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.09500	103.57785	7.09500	103.55789			0.00	0	390,000,000.00
AB07	On 07/03/2014	Spot Bond			5.68500	107.94257	5.68500	103.56124			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.41252			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.63500	106.68256	8.63500	106.65765			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.84000	136.47676	0.84000	136.46519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCPi3		On 07/12/2023	Spot Bond	2.37000	128.04494		2.37000	261.55898			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.95533			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.60774			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.01202			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.51654			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.53933			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.55440			0.00	0	20,000,000.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.31318			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.55500	108.16693		7.55500	108.14477			0.00	0	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35239			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	6.93500	104.54235		6.93500	104.52266			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.91621			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.19312			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02013			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.02739			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.03600			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.35826			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.48256			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.40042			0.00	300,000,000	150,000,000.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.45600			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.89541			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	102.37895			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.29000	136.60993		5.29000	131.52346			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.07000	126.77863		3.07000	126.76015			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.79000	117.95135		2.79000	117.93512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI05	On 18/02/2018	Spot Bond	4.44000		101.77276		4.44000	101.75436			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.91000		101.16544		5.91000	101.14320			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.03500		109.59385		11.03500	109.56135			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03030			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.35240			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.39837			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.41819			0.00	22,800,000	11,400,000.00
ABLSI1	On 29/06/2019	Spot Bond	4.09000		110.85494		4.09000	110.83580			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		40.20336		100.00000	40.10381			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.11000		164.45093		2.11000	164.43132			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		155.05367		2.76000	155.03246			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.14000		166.19812		2.14000	166.17819			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.10000		169.71163		2.10000	169.69145			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.03125		73.20076		8.03125	73.18527			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.03125		73.20076		8.03125	73.18527			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	90.64000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.42597			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	90.76000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	89.74000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	90.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	87.03000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	86.42000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.13879			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.01659			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	86.06000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond		6.47500	102.61725		6.47500	102.59928			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.32000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.60000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31086			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.08500	114.42314		7.08500	114.40114			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.96365			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	84.02000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.19000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.79000	93.44851		2.79000	101.24258			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.73000	99.23983		2.73000	147.70974			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.70000	111.85269		2.70000	193.46877			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	82.79000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.57500	91.97735		9.57500	91.95359			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	92.33000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.20000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.47891			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.70000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	95.91000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.73000	106.30371		9.73000	106.27597			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond		9.67500	106.72070		9.67500	106.69300			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.91500	90.63464		8.91500	90.61292			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.10000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.83000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.77000	106.00192		9.77000	105.97415			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.01000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.66421			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.33500	108.60055		8.33500	108.57605			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.74500	103.59769		6.74500	103.57871			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.92500	97.52903		8.92500	97.50563			0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.93000	94.99975		9.93000	94.97432			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.44500	106.87714		7.44500	106.85556			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.54000	131.11036		1.54000	128.57569			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.18000	129.98752		2.18000	265.52849			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.78000	125.12858		0.78000	127.90885			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.06000	125.17693		2.06000	127.67640			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	41.40623		100.00000	41.30370			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.24500	107.84479		11.24500	107.81220			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.38735			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.40174		100.00000	2.39579			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.42468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.95390			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	14.31549		100.00000	14.28004			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.35000			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	60.80507		11.00000	60.78768			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	14.31549		100.00000	14.28004			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.04100			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	100.53668			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.59262			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.51172			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.52859			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.53601			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.57451			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.57451			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.59737			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.49824			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.59737			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.55165			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.84498			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.48871			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.35352			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.51852			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.53517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.54189			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.52841			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.49825			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.38000	103.42160		9.38000	103.48440			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.45783			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond		7.35000	108.68981		7.35000	104.16342			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.40008			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.57958			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	102.29800			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	101.47734			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	80.34212			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	164.51899			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	164.57431			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.51167			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.04249			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.04249			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.47734			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.91367			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.49477			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.49072			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.59554			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.84970			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.59523			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	104.11169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.21228			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.56666			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.79554			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.38798			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.51372			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.43209			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.42464			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.50310			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.13756			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.44903			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.43751			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.45987			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.50174			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.47808			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.45106			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.45851			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.27716	10.23000	103.24869			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.46579			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.45445			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.63339			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	113.34770			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.42435			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.43500	102.20952	9.43500	102.18363			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49965			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.18854	1.75000	110.30021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL170	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.45784				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.45901				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.48321				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.49990				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.46650				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.49656				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.47987				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.51657				0.00	0	600,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.68352				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.50324				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.89044				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000		100.00000	0.00000	100.49656				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.48775				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.51631				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.52508				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.45430				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.46446				0.00	0	800,000,000.00
ACL193	On 20/09/2022	Spot Bond	0.00000		100.00000	0.00000	100.52719				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000		100.00000	0.00000	100.51523				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.55320				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.48655				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.54788				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.54987				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.55320				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000		100.00000	0.00000	90.61799				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.52657			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.52657			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	120.99006			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	121.86207			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.45314			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.44845			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.93856			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.46117			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.46317			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.48321			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.45380			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.45314			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.50493			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.41903			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.52286			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.68710			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.88747		100.00000	9.86352			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.95778			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.06716			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.13998			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.89570			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.88365			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.86762			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.89220			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.97000	98.75152		7.97000	98.73032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.85760			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.83220			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.41500	103.55176		8.41500	103.52818			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.37000	116.56006		9.37000	116.53075			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	57.25019	100.00000	57.10842				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.16500	111.05225		7.16500	111.03065			0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	68.12318	100.00000	67.95815				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.88230	100.00000	13.85140				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.98000	152.70421		2.98000	152.68241			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.79000	105.03135		4.79000	131.51177			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.64096			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.58235			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.54655			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.01640			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.39038			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.63016			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	100.00000	12.62160	100.00000	12.59718				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.58035			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.41966			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.28413			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.90500	106.21003		8.90500	106.18461			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.94992			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.73531			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.30013			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.73689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.76058			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.53000	101.20648		9.53000	101.18060			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.04500	110.67803		7.04500	110.65699			0.00	0	300,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.25673			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.23257			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.91500	103.73955		6.91500	103.72017			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.78500	106.43304		8.78500	106.40791			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.30582			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.83589	103.84389		10.83589	102.43777			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.72595	101.63597		10.72595	101.11808			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.77440	101.51326		10.77440	101.05091			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.38114			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.82474	101.29280		10.82474	100.97184			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.92803	100.04640		11.92803	99.98246			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.39058			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.39058			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.39065			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.08589	100.29679		11.08589	100.32561			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.99788	102.57416		10.99788	101.00214			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.72595	101.63597		10.72595	101.11808			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.97210	101.55610		10.97210	101.13582			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.19650	95.18840		10.19650	100.64515			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.36988			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.36175			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.36175			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.34146			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99799			0.00	200,000,000	100,000,000.00
BAYA23	On 30/06/2017	Spot Bond	10.43477		100.63613		10.43477	100.52641			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.56000		99.21153		11.56000	99.10093			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.47265			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.48500		65.71110		11.48500	96.62886			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99799			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.33418			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		81.40643		12.22500	100.35741			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.35622			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.30500		64.70544		11.30500	96.64034			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.34516			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.35438			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.35438			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.85193			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.34072			0.00	200,000,000	100,000,000.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.25795			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.36204			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.23227			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99799			0.00	400,000,000	200,000,000.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.36204			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.83589		103.85320		13.83589	102.51710			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.20432		100.97050		15.20432	100.94476			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.10710		100.89718		14.10710	100.72776			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.47348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.47348			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.47348			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.49167			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	12.86119		100.00000	12.83679			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.39818		100.00000	19.35015			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.65452		100.00000	17.61081			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.89786		100.00000	10.87087			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.90241		100.00000	10.87511			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.17602		100.00000	13.14340			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.41679		100.00000	11.38853			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	84.87252		100.00000	84.68640			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.95596			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.41819			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.42824			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000	104.05861		2.08000	170.81612			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.29000	96.97861		8.29000	140.69462			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.29000	98.32755		8.29000	141.03206			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.67500	97.47280		8.67500	97.45006			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.51600			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.11376			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	100.71848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.47080			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	88.46154		100.00000	88.03828			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.99500	99.07654		7.99500	99.05509			0.00	0	400,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.44256			0.00	200,000,000	100,000,000.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.53857			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.57346			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.68975			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.80603			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.13133			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.58229		100.00000	10.55665			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.31489			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.38753			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.41866			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.42904			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.55354			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.71948			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	10.35379		100.00000	10.32871			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	10.35379		100.00000	10.32871			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.49402			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53578			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54717			0.00	0	80,000,000.00
BG42A4	On 15/03/2017	Spot Bond	8.33500	104.21588		8.33500	104.19237			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58130			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64182			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	5.93677		100.00000	5.92206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000		5.93677	100.00000	5.92206				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.26000		106.60678	6.26000	106.58894				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.37519				0.00	40,000,000	20,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.70023				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.24035				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.59781				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.85535				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.00951				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.84385				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.89207				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.97967				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.34349				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.94586				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		40.22597	100.00000	40.12524			10,000,000,000,000.00	100,000,000	250,000,000.00	
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.42192	100.00000	13.38867				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	101.07745				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.73500		107.40676	6.73500	107.38711				0.00	0	10,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.43500		114.07651	9.43500	114.04746				0.00	0	300,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	102.16214				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.78346				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.08500		104.93347	9.08500	104.90772			908,500,000.00	100,000	4,190,100,000.00	
CBL12	On 06/09/2018	Spot Bond	11.21500		104.43731	11.21500	104.40583				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.95622				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.46500		105.54683	11.46500	105.51486				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.31990				0.00	100,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond		9.32500	101.81277		9.32500	101.78714			932,500,000.00	100,000	40,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.32771			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.90500	100.94495		11.90500	100.91323			0.00	0	50,000,000.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.35246			0.00	200,000,000	100,000,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.74753			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.25885			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.24000	93.67797		10.24000	93.65212			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.12000	115.45033		10.12000	115.41902			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.97000	111.56868		9.97000	111.53885			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.31000	116.40874		9.31000	116.37949			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.03884			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.68500	104.27752		11.68500	104.24481			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.38967			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.47906			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.72237			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.68038			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.90944			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.94104			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.90031			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.87947			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.98961			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.63354			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.30265			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	97.66950		100.00000	97.18358			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	97.66950		100.00000	97.18358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN169	On 30/04/2014	Spot Bond	100.00000		97.66950	100.00000	97.18358				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.51174				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		97.66950	100.00000	97.18358				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.78332				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.70989				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.38216	10.11000	100.35481				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.70989				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.14949				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		115.38609	2.76000	115.37040				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	104.94602				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		112.36535	3.14000	115.37320				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.10685	8.25000	103.08382				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	100.70989				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.70989				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		120.45184	3.10000	114.96930				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.16728	2.40000	114.69987				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.73654				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.01647				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.01672				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.14500		102.99369	8.14500	102.97110				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.01714				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.01687				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.88384				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.88993			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.19500	103.13671	8.19500	103.11395			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.19500	103.13671	8.19500	103.11395			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	103.90443			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.86049			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.24500	101.96965	8.24500	101.94702			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.52525			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.58324			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.94970			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.94970			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	79.84748	100.17539	79.52116			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.76655			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.12344			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.53316			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.91887			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.98267			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.64045	9.35000	103.61471			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.64045	9.35000	103.61471			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.91864			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.92136			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	91.54032			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.55193			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.50340			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.52082			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.32555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32555			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32555			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32555			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32555			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33432			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34878			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34878			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34878			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34878			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34878			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.35121			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.23500	104.61507		9.23500	104.58898			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.99658			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.47051			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.47051			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.43827			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60287			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.43010			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47653			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47319			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48816			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.98358			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.12247			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48681			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	104.73043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70393			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.40220			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.32387			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.45983			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53656			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53656			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53656			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53656			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.23539			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.84183			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.69734			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40466			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.39980			0.00	200,000,000	600,000,000.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30970			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.39980			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17241			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.56371			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.33150			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.33150			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.32631			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.68923			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.20141			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.48837			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.25024			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.45791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	120.40735			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.08031			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.25252			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.31055			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.87000	94.17590		10.87000	94.14837			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.39000	95.79738		11.39000	95.76806			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.31039			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.56118			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.27757			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.80245			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.62191			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.19548		8.80500	101.80126			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.48655			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.80027			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	117.97448			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.51123			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.52124			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.55985			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.52657			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75176			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75176			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75176			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.59277			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.37831			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.90695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31039			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.56990			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	106.71647			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.38350			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.55914			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.65737			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31239			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.76252			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.62200			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.46275			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.54122			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.54214			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.21301			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.38056			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.30243			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.44526			0.00	0	800,000,000.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.24251			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.53928			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.06151			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.08316			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	100.70116			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.44878		7.01000	38.06108			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	143.64947			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond		8.67500	97.47280		8.67500	130.37235			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.29000	32.06288		8.29000	140.69462			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.29000	32.46414		8.29000	141.03206			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.67021			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.56479			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.07731			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.07731			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.53196			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.49419			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50167			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49656			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.80245			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.44711			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.06919			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.69500	111.45801		8.69500	108.03517			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.78500	101.76594		8.78500	101.74191			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.15000	113.60197		10.15000	113.57107			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.04500	105.87016		8.04500	105.84721			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.74000	108.65095		9.74000	108.62241			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.18000	96.27441		10.18000	96.24815			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.02000	97.05941		11.02000	97.03081			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.02000	89.91209		11.02000	89.88560			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.86038			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.89784			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.80612			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
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.33041			0.00	100,000,000	50,000,000.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.75186			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.33788			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.60000	89.66524		12.60000	89.63498			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.93181		100.00000	10.90474			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.27482			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.06000	98.25457		8.06000	98.23312			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.14213			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.30663			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.66881			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.91661			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.96857			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.65605			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.29345			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.30820			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.92500	118.93648		6.92500	118.91424			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.38000	109.12976		8.38000	109.10542			7,079,424,000.00	844,800	4,110,444,800.00
DV23	On 27/02/2023	Spot Bond		8.81000	111.16474		8.81000	111.13871			5,774,955,000.00	655,500	9,430,455,500.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.54322			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.56893			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.92498			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.01000	133.66626		8.01000	133.63775			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	104.68989			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	104.35053		0.10000	131.30687			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.16000	116.00810		2.16000	115.99408			0.00	0	1,550,000,000.00
EL29	On 19/11/2029	Spot Bond		2.17000	103.56499		2.17000	103.55245			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.25000	103.75644		2.25000	103.74375			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.64000	109.28418		9.64000	109.25623			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.49000	109.98779		9.49000	109.95962			0.00	0	250,000,000.00
EMM03	On 04/05/2024	Spot Bond		10.07000	101.84296		10.07000	101.81532			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		9.78000	96.72868		9.78000	98.49496			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.01663			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.31484			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.52896			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.09925			0.00	100,000,000	50,000,000.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.87936			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	76.59574		100.00000	76.27119			6,000,000,000,000.00	60,000,000	30,000,000.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	52.77750		100.00000	99.72678			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	91.50750		100.00000	91.29065			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond		100.00000	82.26708		100.00000	100.00000			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.03824		3.00000	128.01983			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.10500	102.87508		11.10500	102.84436			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.67990			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.74437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.03443			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.82500	84.95095		9.82500	98.30648			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.16005			0.00	360,000,000	180,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.89428			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.20551			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.10467			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.07396			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.22877			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.18950			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.01928			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.05040			0.00	109,600,000	54,800,000.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.98913			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.03541			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.97987			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.01844			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.57500	104.70567		6.57500	104.68705			657,500,000.00	100,000	200,100,000.00
ES18	On 20/04/2018	Spot Bond	7.61000	108.06346		7.61000	108.04129			7,300,273,000.00	959,300	24,710,600,000.00
ES23	On 25/01/2023	Spot Bond	8.47500	109.22239		8.47500	114.18537			55,446,840,000.00	6,542,400	24,123,542,400.00
ES26	On 02/04/2026	Spot Bond	8.88500	94.62415		8.88500	94.60155			520,934,658,000.00	58,630,800	11,403,400,000.00
ES33	On 15/09/2033	Spot Bond	9.63000	83.86984		9.72500	83.14317			16,350,777,000.00	1,697,900	05,054,000,000.00
ES42	On 25/04/2042	Spot Bond	9.91500	88.54314		9.91500	88.51961			0.00	0	11,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.94210			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94793			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.33899			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.78303			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.97551			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.07272			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.25309		100.00000	12.22341			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.92408		100.00000	11.89520			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.50803			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.53052			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.57542			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.62024			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.04500	104.26103		7.04500	104.24109			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.30500	97.44568		9.30500	97.42133			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.57462			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57455			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.58926			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.90262			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.10500	104.13473		11.10500	104.10381			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.96002			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.16000	125.93916		2.16000	126.76883			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.21000	129.67846		2.21000	264.89695			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.50000	97.91877		2.50000	104.13062			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.71000	99.47229		2.71000	148.05582			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.59000	113.67137		2.59000	196.61509			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.35500	113.97920		7.35500	113.95646			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.00400	58.90273		8.00400	58.20387			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49100	37.61494		9.49100	36.70851			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.72000	36.37723		9.72000	35.43633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.10685			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.49377			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.97352			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.79152			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.45046			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.45046			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.06965			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.42475			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.59950			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.74238			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.51181			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.56715			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	102.10449			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		99.89996		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		99.89996		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.73105			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.55320			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.52456			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	113.41383			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.54322			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		99.91959		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58112			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.72869			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.70561			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.57025		100.09221	12.53909			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.48788			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.44080			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.59653			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.67334			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.32860			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.55445			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.55356			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.56034			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.50703			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.51324			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.68911			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.57211			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.55531			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.50324			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.52773		13.22500	54.50803			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.47119			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.47185			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.72747			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.49589			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.74500	89.28251		3.74500	92.35525			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.51990			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.51990			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.12543			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.31039			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.70480			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.46046			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.48655			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.47386			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.61948			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.56451			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.19913			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.60078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.74457			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.65605			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.50790			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.83930			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.41153			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.64132			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.79669			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.55553			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.55223			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.88585			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.46794			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.57326			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.40000	119.97019		3.40000	116.10857			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.56298			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.56905			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	109.88335		3.38000	116.27213			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.24610		1.12000	121.47673			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.40000	106.90934		3.40000	116.10857			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	105.05978		2.10000	123.10336			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	104.04780		2.17000	126.62753			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.79059			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	96.77714			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.81937			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.83445			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.48471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.55898			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	104.74645			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.65863			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.63307			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.52856			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.75900			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.52790			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.69613			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.55769			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.43181			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.87777	100.00000	8.85579				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		15.00600	100.00000	14.96884				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.24000	142.60929		4.24000	142.58399			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.62535			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.80825			0.00	200,000,000	100,000,000.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.90277			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.29597			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.77689			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.24931			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.41966			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	100.00000		0.04511	100.00000	0.02005				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.72000	124.55706		2.72000	254.43184			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.22000	129.57563		2.22000	264.68682			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.94000	122.42321		2.94000	250.07155			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.84681		2.53000	123.47452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.46658			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.06000	127.69136		2.06000	123.77248			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.88639			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.13472			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.35376			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.90000	93.30980		2.90000	93.29676			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	15.58081		104.97509	15.54052			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	19.66283		101.07593	19.61368			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	11.95572		100.44759	11.92600			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.51430			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	18.08879		100.76967	18.04369			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	2.42000	104.02616		2.42000	104.01289			0.00	0	0.00
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS84		On 30/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.21036			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.46000	96.48777		2.46000	104.53625			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.29135			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.49000	96.20690		2.49000	104.23186			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.00639			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.42000	127.53955		2.42000	330.08677			0.00	0	0.00
FRS92		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.30980			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.32933			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.24729			0.00	0	0.00
FRS95		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.18324			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.92361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.82085			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.36091			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.02602			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.93500		104.73132		5.93500	104.71441			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.26500		105.69805		6.26500	105.68004			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.26500		104.43136		7.26500	104.41078			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.82500		104.96092		7.82500	104.93867			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.03500		111.37603		8.03500	111.35194			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.66000		103.02669		8.66000	103.00256			866,000,000.00	100,000	50,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.93000		101.63084		8.93000	101.60645			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.57500		91.97735		9.57500	91.95359			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.71000		107.94367		9.71000	107.91555			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.56000		95.46461		10.56000	95.43792			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.59000		78.53425		10.59000	78.51199			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.38938			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.41032			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.42728			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.43405			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.45093			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.47797			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.49824			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.58593			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.43023			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.07151			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.13500		103.43700		9.13500	103.41162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.11231				0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.49999				0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.06363				0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.79558				0.00	0	0.00
GRD01U	On 28/01/2014	Spot Bond	100.00000		96.56085	100.00000	96.30607			9,032,937,026,700,000.00	90,329,370,267	90,329,370,267.00	
GRD195	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.06059				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.07992				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.37907				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.41221				0.00	60,000,000	30,000,000.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.47626				0.00	0	30,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.55575				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.66614				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	100.67480				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.90214				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	99.98288				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.60620				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.89191				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.63197				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.28678			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.43768			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.84392			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.89826			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.59480			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.28657			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.35873			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.20012			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.08304			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
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.89329			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.73030	103.51598		7.73030	102.45814			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	99.88767			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.08332	103.59107		8.08332	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	99.88044			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.53396	103.69227		8.53396	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	99.87162			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.94532			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.98041			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.97950			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.15000		112.43528		8.15000	112.41088			1,630,000,000.00	200,000	2,931,300,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000		131.96558		1.99000	269.57050			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		135.04118		1.97000	270.00024			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.67000		100.49491		9.67000	100.46912			0.00	0	1,320,300,000.00
HWAY35	On 31/07/2035	Spot Bond	9.64000		100.70072		9.64000	100.67497			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		34.43384		100.00000	34.34857			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		8.93755		100.00000	8.91541			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		54.86098		100.00000	54.72513			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		26.09219		100.00000	26.02757			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		14.46362		100.00000	14.42780			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.83963		100.00000	9.81579			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000		110.96096		1.85000	110.94859			114,700,000,000,000.00	62,000,000,000	83,249,400,000.00
I2038	On 31/01/2038	Spot Bond	2.30000		108.47145		2.30000	108.45803			108,514,000,000,000.00	47,180,000,000	44,985,000,000.00
I2046	On 31/03/2046	Spot Bond	2.42500		104.58026		2.42500	104.56690			174,163,500,000,000.00	71,820,000,000	79,675,000,000.00
I2050	On 31/12/2050	Spot Bond	2.32000		113.18541		2.32000	113.17123			9,372,800,000,000.00	4,040,000,000	17,620,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	92.10000			0.00	0	10,000,000.00
IBL11	On 12/03/2015	Spot Bond	7.24500		106.93527		7.24500	106.91424			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.60825			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.66579			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.63114			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.87500		107.55475		6.87500	103.20860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL21		On 15/03/2016	Spot Bond	7.74500	106.63911	7.74500	106.61673			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.48500	108.53111	8.48500	108.50620			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.80500	106.55291	6.80500	102.37854			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.88562			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.98815			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.09000	113.50589	4.09000	113.48643			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.56500	104.99114	7.56500	104.96995			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.19924			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.27673			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.94000	105.81081	0.94000	127.31452			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.13000	105.81577	2.13000	127.04032			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.81367			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.93158			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.15500	104.64500	8.15500	104.62201			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.63192			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.35350			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.03968			0.00	640,000,000	320,000,000.00
IBL45		On 21/12/2018	Spot Bond	8.73500	97.64473	8.73500	97.62180			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.24000	90.98898	9.24000	90.96665			0.00	0	30,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.86161			0.00	12,400,000	12,400,000.00
IBL49		On 02/04/2018	Spot Bond	8.23500	98.94875	8.23500	98.92681			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.29000	103.20530	9.29000	103.15347			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.25664			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	101.29766			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.50500	102.72384	7.50500	102.70327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL55	On 31/07/2018	Spot Bond		8.51500	102.19567		8.51500	102.17251			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00307		100.00000	0.00307			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.87330			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.86692			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.89000	99.17267		8.89000	99.14898			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.20108		5.00000	101.18735			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.20108		5.00000	101.18735			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.28015		5.00000	102.26642			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.20108		5.00000	101.18735			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.35480		4.00000	101.34371			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.10033			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04570			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.33036			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	110.09616		9.20000	110.06896			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.30537			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.30537			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.20556			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.89742		100.00000	7.87787			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.37250			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.14465			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.03526			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.24500	102.60497		9.24500	102.57936			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.80472			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.95678			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.53517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.83669			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.35875		100.00000	6.34335			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.25000	95.01188		5.25000	99.92813			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.25000	99.91377		5.25000	99.82769			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.25000	99.81336		5.25000	99.72746			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.25000	99.71315		5.25000	99.62742			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.35000	99.60581		5.35000	99.51863			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.35000	99.50412		5.35000	99.41712			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.35000	99.40263		5.35000	99.31581			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.35000	99.30135		5.35000	99.21471			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.45000	99.18546		5.45000	99.09740			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.50000	98.86776		5.50000	98.77946			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.50000	98.76476		5.50000	98.67665			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.14659			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.93691			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.32476			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.83589	102.89252		10.83589	101.86823			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.83589	100.78166		10.83589	100.61025			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.47323			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.93464			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.46350			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.84440		6.50000	101.82651			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.24741			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.87308			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.87308			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.97821			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.07937			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	97.73481			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.73185			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.49711			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.01450			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.01673			0.00	600,000,000	300,000,000.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	102.99313			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.05184			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.69828			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.41033			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.45101			0.00	0	0.00
ING229		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.34648			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.14900			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.85068			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.75329			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.38613			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.42888			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.53837			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	99.97341		100.00000	99.72957			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.34146			0.00	0	0.00
INGR01		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.65949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.72803			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	8,800,000,000.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01705			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01740			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01767			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.25500	103.77318		8.25500	103.75012			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.38500	107.66512		6.38500	103.18428			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.69483			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.63500	106.48069		8.63500	106.45584			0.00	0	60,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.14738			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.07122			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.13584			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.48255			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.42500	103.49135		8.42500	103.46789			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.58266			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.85670			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.22000	97.94729		3.22000	117.59014			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.89000	96.17144		3.89000	129.16572			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.25329			0.00	200,000,000	100,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.02022			0.00	200,000,000	100,000,000.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.97984			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.70272			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.37975			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.85000	90.65696		3.85000	91.43348			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.85000	90.58138		3.85000	97.67530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.76545			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.36435			0.00	100,000,000	50,000,000.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.53517			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.80500		109.18946		11.80500	109.15487			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.83014			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.89000		95.15081		3.89000	129.16572			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.78623			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.95449			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.89648			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.25000		99.98562		5.25000	99.89942			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.25000		99.88506		5.25000	99.79903			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.25000		99.78471		5.25000	99.69885			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.25000		99.68456		5.25000	99.59888			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.35000		99.56220		5.35000	99.48960			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.35000		99.47510		5.35000	99.38815			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.35000		99.37367		5.35000	99.28690			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.35000		99.27246		5.35000	99.18586			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.45000		99.15609		5.45000	99.06808			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.45000		98.84875		5.45000	98.76129			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.24172			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.41646			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.44547			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.34944			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.14165			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.50915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.23644			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.19979			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.00499			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.23119			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.93112			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.04836			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.78925			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01749			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01763			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01790			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01666			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89410			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.41641			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.49012			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.07237			0.00	0	0.00
IVF404		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.21838			0.00	0	0.00
IVF406		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.01303			0.00	0	0.00
JDC03U		On 29/01/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	91.58300		100.00000	91.36649			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	85.58140		100.00000	85.18519			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	75.25773		100.00000	75.10288			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.45619			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	43.94533		100.00000	43.83888			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.18779			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	15.33717		100.00000	15.30001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.98120			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	59.50848		100.00000	59.36432			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	60.91649		100.00000	60.76892			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	61.78221		100.00000	61.58932			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.85478			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.71417			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.67000	141.22548		8.67000	141.19237			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.73766			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.50747			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.38570			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.73500	100.00580		8.73500	99.98257			873,500,000.00	100,000	80,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.88500	69.32529		8.88500	97.84088			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.39000	102.73465		9.39000	102.70904			0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.89722			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.99500	100.45301		10.99500	100.42347			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.98332			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.23911			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.32958			0.00	88,000,000	44,000,000.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.43804			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.14207			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.07633			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.81252			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.56796			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.24318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ045	On 02/04/2014	Spot Bond	100.00000	82.57919	100.00000	82.39278			1,160,000,000,000,000.00	11,600,000,000	11,600,000,000.00	
MAQ07U	On 11/04/2014	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	53.43624	100.00000	53.33486				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	59.50848	100.00000	59.36432				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.49674				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	55.61640	100.00000	55.47713				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.97126				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.28931				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.97783				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.36925				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.96759				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.64347				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.34429				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.23652				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62366				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.54992				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.59729				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.97397				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.05947				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.51104				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	103.29597	100.00000	103.02342				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	97.96765	100.00000	97.72212				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	83.63234	100.00000	83.44731				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	54.82983	100.00000	54.65484				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000		43.64235	100.00000	43.53662				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		14.24468	100.00000	14.20940				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		34.77704	100.00000	34.69092				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.65500		103.81132	8.65500	103.78716				0.00	0	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.64237				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.59475				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.53257				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.68980				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.70297				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.76880				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.14693				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.15411				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.97000		103.87601	7.97000	103.85371				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.72500		102.69167	8.72500	102.66745				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.56500		102.71394	9.56500	102.68743				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.70000		103.89994	5.70000	103.88389				0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.43064				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.44757				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.59000		103.59792	9.59000	103.57065				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.24500		104.78146	7.24500	104.76086				0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.86667				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.89500		100.77757	8.89500	100.75348				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.39191	100.00000	9.36865				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.82915				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.59500		100.73916	8.59500	100.71588				859,500,000.00	100,000	170,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN02	On 13/07/2014	Spot Bond		6.80500	101.70099		6.80500	101.68264			0.00	0	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	50.00002		100.00000	50.00001			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.34500	102.85436		7.34500	102.83386			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.54000	104.77278		8.54000	104.74858			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.70606		100.89771	6.68968			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.79443		100.61875	6.77787			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	101.03046			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.04718			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.06544			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.08203			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.09018			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.19009			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.30638			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.28102		100.00000	0.28034			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.28102		100.00000	0.28034			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.03000	96.65892		9.03000	96.63534			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.19500	102.61608		7.19500	102.59637			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.56623			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.11000	100.20905		9.11000	100.18439			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.67747			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.04416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.48954			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.20032			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.15386			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.32361			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.77019			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.94500		109.10678		6.94500	109.08621			0.00	0	730,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.88410			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.57500		116.39669		8.57500	116.36970			857,500,000.00	100,000	30,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.84500		32.94588		10.84500	32.93659			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.44500		104.95606		7.44500	104.93499			0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.89166			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	99.88505			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.66500		107.06063		6.66500	102.89853			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.46718			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.69500		106.21797		7.69500	106.19581			0.00	0	10,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.39320			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	100.98930			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.28907			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.13920			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.98139			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.83534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	87.34196				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.78852				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	101.51185				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.65578				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.44793				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.01946				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	83.49073				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.62313				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.55662				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.19010				0.00	0	100,000,000.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.16718				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.46952				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.44246				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.02457				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.42587				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.41497				0.00	200,000,000	100,000,000.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.41464				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.19500	107.05902	8.19500	107.03527				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.80168				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.96233				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.93500	108.47667	5.93500	104.02713				0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.12505				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.98500	113.30526	11.98500	113.26884				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.82714				0.00	245,600,000	122,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.30020			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.63196			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.97985			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.23000		160.56585		2.23000	160.54619			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.64000		107.92705		8.64000	107.90224			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.51944			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.27000		106.90786		9.27000	107.04391			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.94026			0.00	85,800,000	42,900,000.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.08179			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.89131			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.88258			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.91868			0.00	180,000,000	90,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.47000		106.90658		9.47000	108.19853			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.95480			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.91873			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.94032			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.67000		106.90554		9.67000	107.03646			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.01249			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.96923			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.95474			0.00	180,000,000	90,000,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.22830			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.14053			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.98358			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.69500		109.14786		6.69500	103.61050			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.39500		116.68756		8.39500	116.66120			0.00	0	820,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond		8.82000	123.21740		8.82000	123.18803			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.12500	166.25835		2.12500	166.23847			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.35000	124.57047		9.35000	124.53919			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.89508			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.89799			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.64914			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.33868			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.08650			0.00	680,000,000	640,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.41470			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.00229			0.00	600,000,000	300,000,000.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.29195			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.35273		100.00000	17.31069			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	30.40474		100.00000	30.33108			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.47500	105.99257		6.47500	105.97402			647,500,000.00	100,000	1,400,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	10.32871		100.00000	10.30369			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.67000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	39.40609		100.00000	39.30850			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.82429			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.52258			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	103.16247			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.04457			0.00	2,040,000,000	1,120,000,000.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.92256			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.79328			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.39035			0.00	1,460,000,000	730,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.73707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.76095			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.46299			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.45473			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.51290			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.48177			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.46450			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.54171			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.50429			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.48252			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.57354			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.53052			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.50353			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.32796			0.00	80,000,000	40,000,000.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.37057			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.38975			0.00	100,000,000	50,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.43236			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.61556			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.65815			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.08047			0.00	82,000,000	41,000,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.49245			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.24500		109.16801		6.24500	109.14946			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.55500		96.43253		5.55500	96.41794			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.09000		38.82008		8.09000	38.81162			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.15000		115.97950		6.24500	115.80033		2,914,031,761,605,000.00	73,826,302,700	12,844,002,700.00	
R158	On 15/09/2015	Spot Bond	6.24500		115.82001		6.24500	115.80033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158P		On 15/09/2015	Spot Bond	6.14500	90.42478		6.14500	90.40966			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.24500	122.07527		6.24500	122.05453			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.07500	85.26826		6.07500	85.25416			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.18000	119.01307		8.27000	118.19135		4,944,905,475,324,000.00	04,511,671,800	69,895,700,000.00	
R187P		On 21/12/2026	Spot Bond	8.01000	36.21871		8.01000	36.21089			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.93000	33.84381		7.93000	33.83658			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.72000	275.47188		1.72000	275.44197		68,112,000,000.00	39,600,000	23,408,000,000.00	
R201		On 21/12/2014	Spot Bond	5.15500	103.82294		5.18500	103.78069		26,290,500,000,000.00	5,100,000,000	98,400,000,000.00	
R202		On 07/12/2033	Spot Bond	2.10000	211.44269		2.10000	211.41756		135,198,000,000.00	64,380,000	50,836,280,000.00	
R2023		On 28/02/2023	Spot Bond	7.88500	102.05268		7.98000	101.42660		1,150,174,375,426,500.00	45,868,658,900	88,641,958,900.00	
R203		On 15/09/2017	Spot Bond	6.93500	106.95515		7.03500	106.60842		1,815,033,119,689,000.00	61,720,709,400	45,759,109,400.00	
R2030		On 31/01/2030	Spot Bond	8.87500	96.03572		8.87500	96.21127		44,375,887,500,000.00	5,000,100,000	45,850,900,000.00	
R2037		On 31/01/2037	Spot Bond	9.16000	97.58238		9.16000	97.55863		713,569,805,608,000.00	77,900,633,800	56,008,633,800.00	
R204		On 21/12/2018	Spot Bond	7.21000	103.77134		7.30500	103.35572		2,352,469,655,557,000.00	26,278,731,700	59,743,024,700.00	
R2048		On 28/02/2048	Spot Bond	9.23500	98.28271		9.23500	98.25819		4,184,580,222,875,500.00	53,121,843,300	18,557,900,000.00	
R206		On 15/01/2014	Spot Bond	5.36000	102.03113		5.38500	99.98525		199,928,000,000,000.00	37,300,000,000	37,300,000,000.00	
R207		On 15/01/2020	Spot Bond	7.49500	98.83330		7.59000	98.36548		1,294,054,286,373,500.00	72,655,675,300	61,546,022,800.00	
R208		On 31/03/2021	Spot Bond	7.65000	97.05328		7.74000	96.55790		3,860,596,594,440,000.00	04,653,149,600	92,045,748,200.00	
R209		On 31/03/2036	Spot Bond	8.97500	75.78007		9.07000	75.04761		2,484,489,784,342,500.00	76,823,374,300	77,703,840,600.00	
R210		On 31/03/2028	Spot Bond	1.99000	161.18555		1.99000	161.16686		4,583,567,000,000.00	2,303,300,000	31,854,080,900.00	
R211		On 31/01/2017	Spot Bond	0.25000	129.91037		0.24000	129.93946			0.00	0	22,300,000,000.00
R212		On 31/01/2022	Spot Bond	1.56000	132.34108		1.56000	132.32735		15,085,200,000,000.00	9,670,000,000	45,692,900,000.00	
R213		On 28/02/2031	Spot Bond	8.77500	87.05648		8.87000	86.30272		2,188,250,675,032,500.00	49,373,296,300	43,304,700,000.00	
R214		On 28/02/2041	Spot Bond	9.16500	75.92735		9.16500	75.90856		4,271,926,944,597,000.00	66,113,141,800	02,299,000,000.00	
R225C		On 15/03/2014	Spot Bond	5.04500	99.19110		5.04500	99.17751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R226C	On 15/09/2014	Spot Bond	5.15500	96.68192	5.15500	96.66833			0.00		0	0.00	
R227C	On 15/03/2015	Spot Bond	6.30500	93.03504	6.30500	93.01908			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	6.14500	90.42478	6.14500	90.40966			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.06500	87.87673	6.06500	87.86222			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.07500	85.26826	6.07500	85.25416			0.00		0	0.00	
R325C	On 21/06/2014	Spot Bond	5.24000	97.79576	5.24000	97.78204			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	5.19000	95.34017	5.19000	95.32675			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.21500	91.61252	6.21500	91.59711			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.08500	89.06815	6.08500	89.05348			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.06500	86.47907	6.06500	86.46487			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.12500	83.79064	6.12500	83.77675			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.01000	78.94522	7.01000	78.93027			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.06000	76.12719	7.06000	76.11268			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.31000	72.74937	7.31000	72.73502			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.29000	70.25095	7.29000	70.23713			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.27000	67.85144	7.27000	67.83813			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.26000	65.50903	7.26000	65.49619			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.55000	62.08760	7.55000	62.07496			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.53000	59.90904	7.53000	59.89687			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.66000	57.20044	7.66000	57.18862			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.63000	55.21687	7.63000	55.20551			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.60000	53.31752	7.60000	53.30659			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.57000	51.49839	7.57000	51.48788			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.53000	49.80098	7.53000	49.79087			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.49000	48.17811	7.49000	48.16838			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	8.21000	43.20128		8.21000	43.19173			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.17000	41.67247		8.17000	41.66331			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.13000	40.21325		8.13000	40.20445			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.09000	38.82008		8.09000	38.81162			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.05000	37.48961		8.05000	37.48149			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.01000	36.21871		8.01000	36.21089			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.97000	35.00438		7.97000	34.99686			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.93000	33.84381		7.93000	33.83658			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.76648			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.97688			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.08463			0.00	0	30,000,000.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.02312			0.00	0	30,000,000.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.93490			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	14.67822		100.00000	14.64265			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	4.30308		100.00000	4.29266			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.65029			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.70890			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.27296			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.64120			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.90197			0.00	200,000,000	107,000,000.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.34817			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.89483			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.00601			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.77926			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.31541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.66879			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.17606			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.55014			0.00	0	50,000,000.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.97650			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.85959			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.77043			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	102.04395			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.40037			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.32445			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.07016			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.07016			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.50302			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.56332			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.93464			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.86394			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.97715		12.35000	107.94200			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.79577			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.73439		100.00000	13.70112			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.72178			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.15870			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.00172			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.02011			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.99772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG01U	On 25/02/2014	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.12516				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.61526	100.00000	1.61126				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		8.76202	100.00000	8.74032				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		16.13860	100.00000	16.09951				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.86917	100.00000	12.85340				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		20.20071	100.00000	20.15177				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	102.27447				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	103.14861				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.04000		107.20324	9.04000	107.17720				0.00	0	630,000,000.00
RW23	On 10/12/2023	Spot Bond	9.23000		92.90465	9.23000	102.69022				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.02000		85.31247	10.02000	102.68829				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.39627				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.49500		109.94307	7.49500	109.92073				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.01670				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.08500		103.01837	9.08500	102.99323				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	99.83052				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.56614				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.53298				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	99.80202				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	99.80631				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.39500		104.20032	7.39500	104.17942				0.00	0	1,120,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.90500		100.46638	8.90500	100.44234				0.00	0	420,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		136.62387	1.84000	132.89448				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.70500		113.40734	7.70500	113.38365				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond		7.56500	113.63560		7.56500	113.61229			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.49500	113.74997		7.49500	113.72685			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.43500	102.18889		8.43500	102.16558			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.64000	113.51324		7.64000	113.48972			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.60500	113.57031		7.60500	113.54690			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.50912			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.54636			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.50902			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.21320			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.08500	105.35847		8.08500	105.33541			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.16501			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.84179			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.40785			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.42280			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.39000	104.79166		9.39000	104.76524			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.92000	102.57977		9.92000	102.55233			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.21928			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.25477			0.00	0	10,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.20193			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.93524			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.79500	101.56964		8.79500	101.54550			879,500,000.00	100,000	160,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	7.02429		100.00000	6.98878			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.97000	95.45507		8.97000	95.43194			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.44000	96.82509		9.44000	96.80042			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.42500	109.14050		7.42500	109.11852			0.00	0	60,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond		2.25000	129.26774		2.25000	264.05768			0.00	0	130,000,000.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.81081		0.94000	127.31452			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.11000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	9.27620		100.00000	9.25323			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.98200		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	111.64319		1.51000	125.22399			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.84440		6.50000	101.82651			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.55553			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.28515			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.92302			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.06500	99.48406		9.06500	99.45984			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.66748			0.00	0	10,100,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.06974			0.00	200,000,000	100,000,000.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.40408			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.36939			0.00	394,000,000	1,677,000,000.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.23170			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	9.86352		100.00000	9.83963			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.62234			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.54500	108.83213		7.54500	108.81023			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.90500	102.30050		8.90500	102.82141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond		8.43500	102.18889		8.43500	102.16558			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.03871			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.98027			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.10876			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.98769			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.43076			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.13500	103.72965		8.13500	103.70693			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.18487			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.23618			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.96538			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.42000	95.67595		9.42000	95.65176			0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85285			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.36579			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.56724			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.34800	88.56150		9.34800	88.53927			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.41000	88.26961		9.41000	88.24730			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.43000	102.65799		6.43000	102.64013			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.85000	92.67374		8.85000	92.65193			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53092			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.21500	102.87091		8.21500	102.84804			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.14500	114.32428		7.14500	114.30211			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.60000	102.74607		2.60000	103.12433			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.25500	99.52380		8.25500	99.50168			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.66299			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.24104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.92948				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.69000	106.60675	9.69000	106.57903				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.74875				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.76908				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.50181				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.21000	83.06751	9.21000	83.75379				0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.81328				0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.89805				0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.79593				0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.79613				0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.69417				0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.59022				0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.54480				0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.48664				0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.50031				0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.48709				0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.48589				0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.39869				0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.38210				0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.29278				0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.23182				0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.17409				0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.98546				0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.06846				0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond	100.00000	91.25000	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
SZ18	On 30/09/2015	Spot Bond	6.70500	112.84676	6.70500	112.82632				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.87000	103.55691	8.87000	103.53222				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	70.44299	100.00000	75.45854				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	64.49555	100.00000	65.74505				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	21.15553	100.00000	21.10427				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.03500	106.91860	6.03500	102.91891				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.90620				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.17017				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.87308				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.75337				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.44962				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.28554				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.49500	106.77346	7.49500	106.75211				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.92609				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.89204				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.88875				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	99.93740	7.83000	99.91655				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.89384				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.88974				0.00	480,000,000	140,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.88105				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.89384				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.88974				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	78.13032	7.16000	99.92356				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.88170				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.88236				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.86662			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.86875			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.80435			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.81173			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.89400			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.88875			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	97.25690		8.73000	99.89893			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.89449			0.00	130,000,000	65,000,000.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.88974			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.77500	93.96789		8.77500	97.67565			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.88137			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.88318			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.86695			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.86760			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.81582			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.81516			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.89576			0.00	0	40,000,000.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.72752		101.06155	5.71352			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.89449			0.00	65,078,600	32,539,300.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.01639			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.87974			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.87317			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.80370			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.90042			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.89817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.89656			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.89817			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.89656			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.89576			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.89913			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.89656			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.88774			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.88774			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.88774			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.87494			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.87174			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.87574			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.81220			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.80825			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.80983			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.99500		107.20446		7.99500	107.18138			799,500,000.00	100,000	1,050,000,000.00
TL20	On 22/02/2020	Spot Bond	7.76500		97.02378		7.76500	96.97796			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.94500		105.80054		7.94500	105.77778			794,500,000.00	100,000	07,221,000,000.00
TN20	On 17/09/2020	Spot Bond	8.91000		111.32177		8.91000	111.29498			3,006,234,000.00	337,400	24,500,337,400.00
TN23	On 06/11/2023	Spot Bond	9.18000		112.38852		9.18000	112.36066			0.00	0	8,440,000,000.00
TN25	On 19/08/2025	Spot Bond	9.42000		104.38672		9.42000	104.36061			0.00	0	14,910,000,000.00
TN27	On 14/11/2027	Spot Bond	9.42000		97.52685		9.42000	97.50206			122,465,062,308,000.00	13,000,537,400	19,890,337,400.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.30151			0.00	0	7,500,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.94749			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.20655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.08868			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.11980			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.12299			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.27647			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.59468			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.13542			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.14088			0.00	200,000,000	100,000,000.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.14413			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.57259		10.00000	100.37549			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.58321		9.75000	100.36612			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.59529		100.00000	10.36809			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.66048			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.63332			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.52466			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.26407			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.02420			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.03624			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.81350			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.86789			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.40227			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.15285			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.99056			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	97.73746			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	98.36066		100.00000	97.56098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.35656			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.32707			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.20911			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.94387			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.90631			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.84828			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.48822			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.52926			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.90631			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		100,000.00000	0.40392		100,000.00000	0.39950			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.33200			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.90965			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		100.00000	89.52618		100.00000	89.41469			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.14000	112.00835		9.14000	111.98071			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.10283			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.88363			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.17965			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.37500	105.91956		9.37500	105.89276			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.24170			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.28197			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.19258			0.00	200,000,000	100,000,000.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.23631			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.23821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.27049			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.27868			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.60500		114.32301		6.60500	114.30250			0.00	0	9,750,000,000.00
WS05	On 01/08/2018	Spot Bond	0.72000		243.54194		0.72000	243.52220			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.54500		104.34123		6.54500	104.32267			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.54000		105.44879		7.54000	105.42723			0.00	0	8,710,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.86000		106.09137		7.86000	106.06878			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.21500		105.00836		8.21500	104.98500			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.28000		105.08818		8.28000	105.06463			0.00	0	1,800,000,000.00
Z014	On 30/06/2015	Spot Bond	6.19500		91.48576		6.19500	91.47034			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.21000		98.94079		5.21000	98.92682			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.22000		97.68103		5.22000	97.66738			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.12500		89.93561		6.12500	89.92071			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.20000		95.61770		5.20000	95.60414			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.19500		91.47034		6.19500	91.45493			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.25000		66.61430		7.25000	66.60120			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		29.49119		100.00000	29.43524			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		15.61006		100.00000	15.58044			0.00	0	0.00
Total for j-Bonds :											43,203,328,153,539,500.00	5,360,723,267	02 306 929 067.00
Grand Total:											43,203,329,211,207,000.00	5,360,810,647	02 309 239 182.00