



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 27/12/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 03/01/2014	Any day expiry	10.44780	10.44780		10.35690	10.35690		10.78	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	448.85960	0.44886	361.44330	0.36144	448.860	14.51	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	1.05960	0.00106	4.54330	0.00454	1.060	14.51	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	45.31750	0.04532	32.86940	0.03287	45.318	11.80	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	97.51750	0.09752	175.96940	0.17597	97.518	11.80	0	0.00
\$ / R	On 21/01/2014	Any day expiry			10.47620	10.47620	10.38610	10.38610		11.92	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	396.19990	0.39620	320.75640	0.32076	396.200	12.09	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	19.99990	0.02000	34.65640	0.03466	20.000	12.09	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	171.77370	0.17177	128.56090	0.12856	171.774	11.94	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	95.57370	0.09557	142.46090	0.14246	95.574	11.94	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.48800	10.48800	10.39750	10.39750		12.23	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,188.00300	2.18800	2,097.50290	2.09750	2,188.003	19.48	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00300	0.00000	0.00290	0.00000	0.003	19.48	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	29.63230	0.02963	47.29900	0.04730	29.632	11.92	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	397.63230	0.39763	324.79900	0.32480	397.632	11.92	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	141.57260	0.14157	110.44470	0.11044	141.573	12.28	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	163.57260	0.16357	222.94470	0.22294	163.573	12.28	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	169.60400	0.16960	229.79710	0.22980	169.604	12.34	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	137.60400	0.13760	107.29710	0.10730	137.604	12.34	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	133.73520	0.13374	104.23420	0.10423	133.735	12.39	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	175.73520	0.17574	236.73420	0.23673	175.735	12.39	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.52580	10.52580	10.43390	10.43390		13.14	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,225.95960	2.22596	2,134.08990	2.13409	2,225.960	18.47	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.15960	0.00016	0.18990	0.00019	0.160	18.47	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	569.29950	0.56930	494.28290	0.49428	569.299	12.51	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	43.49950	0.04350	60.38290	0.06038	43.499	12.51	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	209.52290	0.20952	175.00650	0.17501	209.523	13.43	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	253.72290	0.25372	311.10650	0.31111	253.723	13.43	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	205.67250	0.20567	171.75780	0.17176	205.673	13.47	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	259.87250	0.25987	317.85780	0.31786	259.873	13.47	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	201.88690	0.20189	168.56820	0.16857	201.887	13.51	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	266.08690	0.26609	324.66820	0.32467	266.087	13.51	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.52700	10.52700	10.43510	10.43510		13.17	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	190.27940	0.19028	159.07940	0.15908	190.279	13.70	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	293.27940	0.29328		353.97940	0.35398	293.279	13.70	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.52830	10.52830		10.43630	10.43630		13.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,440.42870	1.44043		1,348.89560	1.34890	1,440.429	15.23	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	2.12870	0.00213		2.59560	0.00260	2.129	15.23	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,430.49460	1.43049		1,338.97900	1.33898	1,430.495	15.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	2.19460	0.00219		2.67900	0.00268	2.195	15.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,420.56250	1.42056		1,329.06500	1.32906	1,420.563	15.15	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	2.26250	0.00226		2.76500	0.00277	2.263	15.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.56010	10.56010		10.46810	10.46810		13.54	190,567,564.60	18,046	676,722.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,860.19740	2.86020		2,768.19180	2.76819	2,860.197	20.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.09740	0.00010		0.09180	0.00009	0.097	20.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,360.42530	2.36043		2,268.43040	2.26843	2,360.425	18.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.32530	0.00033		0.33040	0.00033	0.325	18.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,861.35810	1.86136		1,769.52350	1.76952	1,861.358	16.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	1.25810	0.00126		1.42350	0.00142	1.258	16.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	6.25510	0.00626		7.36550	0.00737	6.255	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,316.35510	1.31636		1,225.46550	1.22547	1,316.355	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	987.29600	0.98730		899.93060	0.89993	987.296	13.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	17.19600	0.01720		21.83060	0.02183	17.196	13.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	977.87030	0.97787		890.65840	0.89066	977.870	13.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	17.77030	0.01777		22.55840	0.02256	17.770	13.41	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	18.36160	0.01836		23.30730	0.02331	18.362	13.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	968.46160	0.96846		881.40730	0.88141	968.462	13.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	884.61400	0.88461		799.18480	0.79918	884.614	13.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	24.51400	0.02451		31.08480	0.03108	24.514	13.24	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	838.76000	0.83876		754.40260	0.75440	838.760	13.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	28.66000	0.02866		36.30260	0.03630	28.660	13.15	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	33.40270	0.03340		42.25220	0.04225	33.403	13.07	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	793.50270	0.79350		710.35220	0.71035	793.503	13.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	705.05240	0.70505		624.74640	0.62475	705.052	12.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	44.95240	0.04495		56.64640	0.05665	44.952	12.89	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	619.83730	0.61984		545.40620	0.54541	619.837	12.72	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	59.73730	0.05974		77.30620	0.07731	59.737	12.72	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	96.83320	0.09683		122.45430	0.12245	96.833	12.94	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	506.93320	0.50693		440.55430	0.44055	506.933	12.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	472.16530	0.47217		408.71830	0.40872	472.165	13.02	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	112.06530	0.11207		140.61830	0.14062	112.065	13.02	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	458.67880	0.45868		396.42900	0.39643	458.679	13.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	118.57880	0.11858		148.32900	0.14833	118.579	13.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	128.80530	0.12881		160.37640	0.16038	128.805	13.09	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	438.90530	0.43891		378.47640	0.37848	438.905	13.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	407.18480	0.40718		349.83670	0.34984	407.185	13.17	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	147.08480	0.14708		181.73670	0.18174	147.085	13.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	401.02610	0.40103		344.30150	0.34430	401.026	13.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	150.92610	0.15093		186.20150	0.18620	150.926	13.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	158.79780	0.15880		195.32060	0.19532	158.798	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	388.89780	0.38890		333.42060	0.33342	388.898	13.21	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	382.92650	0.38293		328.07660	0.32808	382.927	13.23	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	162.82650	0.16283		199.97660	0.19998	162.826	13.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	377.01970	0.37702		322.79410	0.32279	377.020	13.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	166.91970	0.16692		204.69410	0.20469	166.920	13.24	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	188.32020	0.18832		229.23520	0.22924	188.320	13.32	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	348.42020	0.34842		297.33520	0.29734	348.420	13.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	321.38440	0.32138		273.43140	0.27343	321.384	13.39	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	211.28440	0.21128		255.33140	0.25533	211.284	13.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	295.90280	0.29590		253.17620	0.25318	295.903	13.46	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	235.80280	0.23580		285.07620	0.28508	235.803	13.46	0.00	0	3,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	261.85090		0.26185		316.28460	0.31628	261.851	13.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	271.95090		0.27195		234.38460	0.23438	271.951	13.54	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	251.83200		0.25183		216.97820	0.21698	251.832	13.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	291.73200		0.29173		348.87820	0.34888	291.732	13.73	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	247.98330		0.24798		213.65520	0.21366	247.983	13.77	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	297.88330		0.29788		355.55520	0.35556	297.883	13.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	323.05580		0.32306		382.77550	0.38278	323.056	13.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	233.15580		0.23316		200.87550	0.20088	233.156	13.93	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	222.60960		0.22261		191.80560	0.19181	222.610	14.04	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	342.50960		0.34251		403.70560	0.40371	342.510	14.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	215.84360		0.21584		185.99560	0.18600	215.844	14.12	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	355.74360		0.35574		417.89560	0.41790	355.744	14.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	424.90430		0.42490		491.48730	0.49149	424.904	14.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	185.00430		0.18500		159.58730	0.15959	185.004	14.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	171.31880		0.17132		147.90640	0.14791	171.319	14.70	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	461.21880		0.46122		529.80640	0.52981	461.219	14.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	158.68600		0.15869		137.14430	0.13714	158.686	14.89	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	498.58600		0.49859		569.04430	0.56904	498.586	14.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	576.19790		0.57620		650.33860	0.65034	576.198	15.28	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	136.29790		0.13630		118.43860	0.11844	136.298	15.28	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	117.29150		0.11729		102.89570	0.10290	117.291	15.66	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	657.19150		0.65719		734.79570	0.73480	657.191	15.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	109.25050		0.10925		96.03990	0.09604	109.250	15.88	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	699.15050		0.69915		777.93990	0.77794	699.151	15.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	741.74980		0.74175		821.62770	0.82163	741.750	16.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	101.84980		0.10185		89.72770	0.08973	101.850	16.10	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	95.03830		0.09504		83.91380	0.08391	95.038	16.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	784.93830		0.78494		865.81380	0.86581	784.938	16.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	68.22050		0.06822		60.97370	0.06097	68.221	17.39	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,008.12050		1.00812		1,092.87370	1.09287	1,008.121	17.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,239.88010		1.23988		1,326.90830	1.32691	1,239.880	18.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	49.98010		0.04998		45.00830	0.04501	49.980	18.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	37.42310		0.03742		34.07810	0.03408	37.423	19.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,477.32310		1.47732		1,565.97810	1.56598	1,477.323	19.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	28.73510		0.02874		26.45830	0.02646	28.735	20.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,718.63510		1.71864		1,808.35830	1.80836	1,718.635	20.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,962.51130		1.96251		2,052.94480	2.05294	1,962.511	21.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	22.61130		0.02261		21.04480	0.02104	22.611	21.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	19.80460		0.01980		19.75940	0.01976	19.805	22.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,109.70460		2.10970		2,201.65940	2.20166	2,109.705	22.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	19.59880		0.01960		19.59000	0.01959	19.599	22.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,159.49880		2.15950		2,251.49000	2.25149	2,159.499	22.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,309.00620		2.30901		2,401.07590	2.40108	2,309.006	23.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	19.10620		0.01911		19.17590	0.01918	19.106	23.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	18.75110		0.01875		18.88740	0.01889	18.751	24.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,458.65110		2.45865		2,550.78740	2.55079	2,458.651	24.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	8.61140		0.00861		7.60210	0.00760	8.611	29.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,698.51140		3.69851		3,789.50210	3.78950	3,698.511	29.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	6.02730		0.00603		5.31190	0.00531	6.027	29.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,945.92730		3.94593		4,037.21190	4.03721	3,945.927	29.32	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.56390		10.56390		10.47180	10.47180		13.57	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,478.16420		1.47816		1,386.75520	1.38676	1,478.164	14.96	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	4.26420		0.00426		4.95520	0.00496	4.264	14.96	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,468.28800		1.46829		1,376.90240	1.37690	1,468.288	14.93	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	4.38800		0.00439		5.10240	0.00510	4.388	14.93	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	4.51540		0.00452		5.25410	0.00525	4.515	14.90	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,458.41540		1.45842		1,367.05410	1.36705	1,458.415	14.90	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/03/2014	Any day expiry		10.57700	10.57700		10.48490	10.48490		13.79	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	2,277.61080	2.27761	2,185.50420	2.18550	2,277.611	2,277.611	17.52	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	0.61080	0.00061	0.60420	0.00060	0.611	0.611	17.52	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	566.92240	0.56692	498.88390	0.49888	566.922	566.922	12.88	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	89.92240	0.08992	113.98390	0.11398	89.922	89.922	12.88	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry		10.62530	10.62530	10.53310	10.53310			14.32	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	2,327.45110	2.32745	2,235.40180	2.23540	2,327.451	2,327.451	17.60	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	2.15110	0.00215	2.30180	0.00230	2.151	2.151	17.60	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	769.90980	0.76991	693.11150	0.69311	769.910	769.910	13.49	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	84.60980	0.08461	100.01150	0.10001	84.610	84.610	13.49	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry		10.67350	10.67350	10.58120	10.58120			14.83	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	841.30710	0.84131	763.88630	0.76389	841.307	841.307	13.76	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	107.80710	0.10781	122.68630	0.12269	107.807	107.807	13.76	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	833.44220	0.83344	756.24790	0.75625	833.442	833.442	13.76	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	109.94220	0.10994	125.04790	0.12505	109.942	109.942	13.76	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	825.60760	0.82561	748.64620	0.74865	825.608	825.608	13.75	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	112.10760	0.11211	127.44620	0.12745	112.108	112.108	13.75	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry		10.67500	10.67500	10.58270	10.58270			14.71	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	2,379.82890	2.37983	2,287.68480	2.28768	2,379.829	2,379.829	17.58	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	4.82890	0.00483	4.98480	0.00498	4.829	4.829	17.58	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	693.92670	0.69393	629.85040	0.62985	693.927	693.927	13.71	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	158.92670	0.15893	187.15040	0.18715	158.927	158.927	13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.70150	10.70150	10.60910	10.60910			14.97	0.00	0	55,893.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	2,704.91770	2.70492	2,612.57590	2.61258	2,704.918	2,704.918	18.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	3.41770	0.00342	3.47590	0.00348	3.418	3.418	18.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	2,260.58510	2.26059	2,168.43740	2.16844	2,260.585	2,260.585	17.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	9.08510	0.00909	9.33740	0.00934	9.085	9.085	17.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	2,074.54820	2.07455	1,982.44140	1.98244	2,074.548	2,074.548	16.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	13.04820	0.01305	13.34140	0.01334	13.048	13.048	16.85	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	1,967.25730	1.96726	1,875.32590	1.87533	1,967.257	1,967.257	16.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	15.75730	0.01576	16.22590	0.01623	15.757	15.757	16.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	1,938.08380	1.93808	1,846.20930	1.84621	1,938.084	1,938.084	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	16.58380	0.01658	17.10930	0.01711	16.584	16.584	16.47	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	1,725.53380	1.72553	1,634.23050	1.63423	1,725.534	1,725.534	15.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	24.03380	0.02403	25.13050	0.02513	24.034	24.034	15.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	1,534.97270	1.53497	1,444.50300	1.44450	1,534.973	1,534.973	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	33.47270	0.03347	35.40300	0.03540	33.473	33.473	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	1,174.31770	1.17432	1,088.23300	1.08823	1,174.318	1,174.318	14.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	62.81770	0.06282	69.13300	0.06913	62.818	62.818	14.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	1,165.32070	1.16532	1,079.70140	1.07970	1,165.321	1,165.321	14.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	63.82070	0.06382	70.60140	0.07060	63.821	63.821	14.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	1,156.33860	1.15634	1,071.19590	1.07120	1,156.339	1,156.339	14.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	64.83860	0.06484	72.09590	0.07210	64.839	64.839	14.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	1,035.94120	1.03594	954.84310	0.95484	1,035.941	1,035.941	14.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	84.44120	0.08444	95.74310	0.09574	84.441	84.441	14.04	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	994.58410	0.99458	914.60710	0.91461	994.584	994.584	14.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	93.08410	0.09308	105.50710	0.10551	93.084	93.084	14.01	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	859.20370	0.85920	783.55550	0.78356	859.204	859.204	13.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	127.70370	0.12770	144.45550	0.14446	127.704	127.704	13.91	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	828.61420	0.82861	754.09910	0.75410	828.614	828.614	13.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	137.11420	0.13711	154.99910	0.15500	137.114	137.114	13.89	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	739.96780	0.73997	674.52780	0.67453	739.968	739.968	13.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	168.46780	0.16847	195.42780	0.19543	168.468	168.468	13.82	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	396.54760	0.39655	360.66080	0.36066	396.548	396.548	15.27	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	495.04760	0.49505	551.56080	0.55156	495.048	495.048	15.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	331.48430	0.33148	301.63840	0.30164	331.484	331.484	15.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	629.98430	0.62998	692.53840	0.69254	629.984	629.984	15.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	200.36760	0.20037		183.48580	0.18349	200.368	17.70	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	1,098.86760	1.09887		1,174.38580	1.17439	1,098.868	17.70	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Call	159.36130	0.15936		146.20540	0.14621	159.361	18.62	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Put	1,357.86130	1.35786		1,437.10540	1.43711	1,357.861	18.62	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Call	148.09640	0.14810		136.01770	0.13602	148.096	18.92	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Put	1,446.59640	1.44660		1,526.91770	1.52692	1,446.596	18.92	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Call	128.60800	0.12861		118.38820	0.11839	128.608	19.53	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Put	1,627.10800	1.62711		1,709.28820	1.70929	1,627.108	19.53	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Call	125.14230	0.12514		115.25180	0.11525	125.142	19.65	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Put	1,663.64230	1.66364		1,746.15180	1.74615	1,663.642	19.65	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Call	105.54230	0.10554		97.50720	0.09751	105.542	20.44	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Put	1,904.04230	1.90404		1,988.40720	1.98841	1,904.042	20.44	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Call	85.05210	0.08505		84.18660	0.08419	85.052	21.78	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Put	2,283.55210	2.28355		2,375.08660	2.37509	2,283.552	21.78	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry			10.70930	10.70930		10.61680	10.61680		14.98	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	8.78	Call	1,946.92780	1.94693		1,854.92420	1.85492	1,946.928	16.46	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	8.78	Put	17.62780	0.01763		18.12420	0.01812	17.628	16.46	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	10.13	Call	750.58820	0.75059		685.08320	0.68508	750.588	13.82	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	10.13	Put	171.28820	0.17129		198.28320	0.19828	171.288	13.82	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	12.24	Call	131.39120	0.13139		121.03920	0.12104	131.391	19.62	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	12.24	Put	1,662.09120	1.66209		1,744.23920	1.74424	1,662.091	19.62	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry			10.81530	10.81530		10.72250	10.72250		15.63	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	9.99	Call	1,001.13980	1.00114		927.02670	0.92703	1,001.140	14.33	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	9.99	Put	175.83980	0.17584		194.52670	0.19453	175.840	14.33	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.00	Call	993.85170	0.99385		919.99520	0.92000	993.852	14.33	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.00	Put	178.55170	0.17855		197.49520	0.19750	178.552	14.33	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Put	181.29000	0.18129		200.49450	0.20049	181.290	14.33	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Call	986.59000	0.98659		912.99450	0.91299	986.590	14.33	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Call	775.51990	0.77552		717.70490	0.71770	775.520	14.56	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Put	290.21990	0.29022		325.20490	0.32520	290.220	14.56	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Call	240.78380	0.24078		223.26570	0.22327	240.784	18.90	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Put	1,495.48380	1.49548		1,570.76570	1.57077	1,495.484	18.90	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future			10.85490	10.85490		10.76200	10.76200		15.80	0.00	0	6,940.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	2,964.72760	2.96473		2,872.29310	2.87229	2,964.728	18.08	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Put	9.82760	0.00983		10.29310	0.01029	9.828	18.08	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Put	19.23570	0.01924		20.23780	0.02024	19.236	16.79	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Call	2,474.13570	2.47414		2,382.23780	2.38224	2,474.136	16.79	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.88	Call	2,012.40060	2.01240		1,922.72970	1.92273	2,012.401	15.71	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.88	Put	37.50060	0.03750		40.72970	0.04073	37.501	15.71	0.00	0	26,804.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	1,993.55240	1.99355		1,903.98340	1.90398	1,993.552	15.68	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	38.65240	0.03865		41.98340	0.04198	38.652	15.68	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Put	44.89180	0.04489		48.78040	0.04878	44.892	15.51	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Call	1,899.79180	1.89979		1,810.78040	1.81078	1,899.792	15.51	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Call	1,624.14590	1.62415		1,537.30820	1.53731	1,624.146	15.01	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Put	69.24590	0.06925		75.30820	0.07531	69.246	15.01	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Call	1,359.29040	1.35929		1,275.57610	1.27558	1,359.290	14.50	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Put	104.39040	0.10439		113.57610	0.11358	104.390	14.50	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	162.26090	0.16226		179.43750	0.17944	162.261	14.32	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	1,117.16090	1.11716		1,041.43750	1.04144	1,117.161	14.32	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Call	1,044.03960	1.04404		970.68670	0.97069	1,044.040	14.37	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Put	189.13960	0.18914		208.68670	0.20869	189.140	14.37	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Call	913.09920	0.91310		844.60890	0.84461	913.099	14.46	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Put	248.19920	0.24820		272.60890	0.27261	248.199	14.46	0.00	0	2,870.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Put	255.04360	0.25504		280.60870	0.28061	255.044	14.47	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Call	899.94360	0.89994		832.60870	0.83261	899.944	14.47	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Call	886.90610	0.88691		821.32500	0.82132	886.906	14.47	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Put	262.00610	0.26201		289.32500	0.28933	262.006	14.47	0.00	0	23,934.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	15/09/2014			Foreign Exchange Future	10.29	Call	848.53030	0.84853	788.32930	0.78833	848.530	14.50	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.29	Put	283.63030	0.28363	316.32930	0.31633	283.630	14.50	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.30	Put	287.34510	0.28735	320.95570	0.32096	287.345	14.51	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.30	Call	842.24510	0.84225	782.95570	0.78296	842.245	14.51	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.31	Call	836.60190	0.83660	777.61750	0.77762	836.602	14.53	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.31	Put	291.70190	0.29170	325.61750	0.32562	291.702	14.53	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.38	Call	798.07260	0.79807	741.22250	0.74122	798.073	14.69	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.38	Put	323.17260	0.32317	359.22250	0.35922	323.173	14.69	0.00	0	250.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.50	Put	381.06850	0.38107	420.72560	0.42073	381.068	14.98	0.00	0	5,000.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.50	Call	735.96850	0.73597	682.72560	0.68273	735.969	14.98	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.95	Call	544.26720	0.54427	503.88450	0.50388	544.267	16.04	0.00	0	6.00
\$ / R	On	15/09/2014			Foreign Exchange Future	10.95	Put	639.36720	0.63937	691.88450	0.69188	639.367	16.04	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	11.51	Call	381.07660	0.38108	353.42250	0.35342	381.077	17.41	0.00	0	250.00
\$ / R	On	15/09/2014			Foreign Exchange Future	11.51	Put	1,036.17660	1.03618	1,101.42250	1.10142	1,036.177	17.41	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.00	Put	1,431.73470	1.43173	1,504.38990	1.50439	1,431.735	18.64	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.00	Call	286.63470	0.28663	266.38990	0.26639	286.635	18.64	0.00	0	45,000.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.10	Call	271.01650	0.27102	252.05020	0.25205	271.017	18.88	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.10	Put	1,516.11650	1.51612	1,590.05020	1.59005	1,516.116	18.88	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.35	Call	236.73910	0.23674	220.60630	0.22061	236.739	19.48	0.00	0	23,934.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.35	Put	1,731.83910	1.73184	1,808.60630	1.80861	1,731.839	19.48	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.39	Put	1,766.92490	1.76692	1,844.10010	1.84410	1,766.925	19.58	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.39	Call	231.82490	0.23182	216.10010	0.21610	231.825	19.58	0.00	0	2,870.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.44	Call	225.87950	0.22588	210.65310	0.21065	225.880	19.70	0.00	0	15,296.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.44	Put	1,810.97950	1.81098	1,888.65310	1.88865	1,810.980	19.70	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.60	Put	1,953.36360	1.95336	2,032.50920	2.03251	1,953.364	20.08	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	12.60	Call	208.26360	0.20826	194.50920	0.19451	208.264	20.08	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	13.15	Call	168.51970	0.16852	163.37300	0.16337	168.520	21.72	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	13.15	Put	2,463.61970	2.46362	2,551.37300	2.55137	2,463.620	21.72	0.00	0	0.00
\$ / R	On	04/11/2014			Any day expiry			10.93880	10.93880	10.84610	10.84610	10.84610	16.13	0.00	0	0.00
\$ / R	On	04/11/2014			Any day expiry	10.16	Call	1,045.14130	1.04514	976.36340	0.97636	1,045.141	14.76	0.00	0	0.00
\$ / R	On	04/11/2014			Any day expiry	10.16	Put	266.34130	0.26634	290.26340	0.29026	266.341	14.76	0.00	0	3,882.00
\$ / R	On	04/11/2014			Any day expiry	11.91	Call	384.09280	0.38409	359.52910	0.35953	384.093	18.42	0.00	0	3,882.00
\$ / R	On	04/11/2014			Any day expiry	11.91	Put	1,355.29280	1.35529	1,423.42910	1.42343	1,355.293	18.42	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future			11.00310	11.00310	10.91080	10.91080	10.91080	16.47	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	8.00	Call	3,025.33130	3.02533	2,933.59100	2.93359	3,025.331	17.88	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	8.00	Put	22.23130	0.02223	22.79100	0.02279	22.231	17.88	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	8.45	Call	2,589.64110	2.58964	2,498.51120	2.49851	2,589.641	16.82	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	8.45	Put	36.54110	0.03654	37.71120	0.03771	36.541	16.82	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	8.50	Call	2,541.66930	2.54167	2,450.63310	2.45063	2,541.669	16.70	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	8.50	Put	38.56930	0.03857	39.83310	0.03983	38.569	16.70	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	8.55	Call	2,493.79980	2.49380	2,402.86510	2.40287	2,493.800	16.58	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	8.55	Put	40.69980	0.04070	42.06510	0.04207	40.700	16.58	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	9.00	Call	2,072.57940	2.07258	1,985.01770	1.98502	2,072.579	15.76	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	9.00	Put	69.47940	0.06948	74.21770	0.07422	69.479	15.76	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	9.50	Call	1,632.70970	1.63271	1,548.78590	1.54879	1,632.710	15.19	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	9.50	Put	129.60970	0.12961	137.98590	0.13799	129.610	15.19	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	9.60	Call	1,548.74650	1.54875	1,465.77100	1.46577	1,548.746	15.08	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	9.60	Put	145.64650	0.14565	154.97100	0.15497	145.646	15.08	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	10.00	Call	1,236.10540	1.23611	1,165.00310	1.16500	1,236.105	14.83	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	10.00	Put	233.00540	0.23301	254.20310	0.25420	233.005	14.83	0.00	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future	10.38	Call	992.14200	0.99214	930.68200	0.93068	992.142	15.16	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	10.38	Put	369.04200	0.36904	399.88200	0.39988	369.042	15.16	0.00	0	500.00
\$ / R	On	12/12/2014			Foreign Exchange Future	10.50	Call	925.88190	0.92588	871.27500	0.87127	925.882	15.33	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	10.50	Put	422.78190	0.42278	460.47500	0.46047	422.782	15.33	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	11.00	Call	708.53540	0.70854	665.15360	0.66515	708.535	16.47	0.00	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future	11.00	Put	705.43540	0.70544	754.35360	0.75435	705.435	16.47	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	11.50	Call	546.20500	0.54620	512.83020	0.51283	546.205	17.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest			
\$ / R	On	12/12/2014			Foreign Exchange Future		11.50	Put	1,043.10500	1.04311		1,102.03020	1.10203	1,043.105	17.53	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.00	Call	429.34420	0.42934		403.97630	0.40398	429.344	18.62	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.00	Put	1,426.24420	1.42624		1,493.17630	1.49318	1,426.244	18.62	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.01	Call	427.37080	0.42737		402.10400	0.40210	427.371	18.64	0.00	0	500.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.01	Put	1,434.27080	1.43427		1,501.30400	1.50130	1,434.271	18.64	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future				11.18390	11.18390		11.09200	11.09200		17.03	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		10.99	Call	913.19920	0.91320		866.89690	0.86690	913.199	16.68	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		10.99	Put	719.29920	0.71930		764.89690	0.76490	719.299	16.68	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.00	Call	909.23760	0.90924		863.13480	0.86313	909.238	16.70	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.00	Put	725.33760	0.72534		771.13480	0.77113	725.338	16.70	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.01	Put	731.39750	0.73140		777.39370	0.77739	731.398	16.72	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.01	Call	905.29750	0.90530		859.39370	0.85939	905.298	16.72	0.00	0	0.00
\$ / R MAXI	On	10/01/2014			Any day expiry				10.45780	10.45780		10.36810	10.36810		11.78	0.00	0	0.00
\$ / R MAXI	On	10/01/2014			Any day expiry		10.30	Call	19,778.18890	0.19778		14,031.60700	0.14032	19,778.189	12.29	0.00	0	200.00
\$ / R MAXI	On	10/01/2014			Any day expiry		10.30	Put	3,998.18890	0.03998		7,221.60700	0.07222	3,998.189	12.29	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future				10.56010	10.56010		10.46810	10.46810		13.54	0.00	0	396.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.33	Call	38,889.77900	0.38890		33,330.27360	0.33330	38,889.779	13.21	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.33	Put	15,879.77900	0.15880		19,520.27360	0.19520	15,879.779	13.21	0.00	0	200.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Call	30,087.50360	0.30088		25,694.73520	0.25695	30,087.504	13.45	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Put	23,077.50360	0.23078		27,884.73520	0.27885	23,077.504	13.45	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Call	29,590.28230	0.29590		25,301.49160	0.25301	29,590.282	13.46	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	23,580.28230	0.23580		28,491.49160	0.28491	23,580.282	13.46	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	29,098.99490	0.29099		24,914.11520	0.24914	29,098.995	13.48	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	24,088.99490	0.24089		29,104.11520	0.29104	24,088.995	13.48	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future				10.70150	10.70150		10.60910	10.60910		14.97	0.00	0	207.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Call	43,836.80140	0.43837		39,835.62820	0.39836	43,836.801	14.95	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Put	42,686.80140	0.42687		47,925.62820	0.47926	42,686.801	14.95	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Call	43,415.96120	0.43416		39,474.10470	0.39474	43,415.961	14.97	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Put	43,265.96120	0.43266		48,564.10470	0.48564	43,265.961	14.97	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Call	43,023.43760	0.43023		39,116.11470	0.39116	43,023.438	15.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Put	43,873.43760	0.43873		49,206.11470	0.49206	43,873.438	15.00	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future				10.85490	10.85490		10.76200	10.76200		15.80	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.64	Call	66,957.93880	0.66958		62,026.66130	0.62027	66,957.939	15.30	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.64	Put	45,467.93880	0.45468		49,826.66130	0.49827	45,467.939	15.30	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.65	Call	66,507.71740	0.66508		61,604.76920	0.61605	66,507.717	15.33	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.65	Put	46,017.71740	0.46018		50,404.76920	0.50405	46,017.717	15.33	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.66	Call	66,060.99080	0.66061		61,186.28430	0.61186	66,060.991	15.35	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.66	Put	46,570.99080	0.46571		50,986.28430	0.50986	46,570.991	15.35	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future				17.44490	17.44490		17.10800	17.10800		12.60	924,579.70	53	31,483.00
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Call	4,594.90770	4.59491		4,258.73290	4.25873	4,594.908	16.27	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Put	0.00770	0.00001		0.73290	0.00073	0.008	16.27	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Call	4,444.92630	4.44493		4,109.02640	4.10903	4,444.926	16.81	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Put	0.02630	0.00003		1.02640	0.00103	0.026	16.81	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Call	3,200.12550	3.20013		2,865.12270	2.86512	3,200.125	18.86	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Put	5.22550	0.00523		7.12270	0.00712	5.225	18.86	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Call	3,160.32960	3.16033		2,825.40950	2.82541	3,160.330	18.72	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Put	5.42960	0.00543		7.40950	0.00741	5.430	18.72	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Call	3,150.38210	3.15038		2,815.48330	2.81548	3,150.382	18.69	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Put	5.48210	0.00548		7.48330	0.00748	5.482	18.69	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Call	3,140.43490	3.14043		2,805.55780	2.80556	3,140.435	18.65	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Put	5.53490	0.00553		7.55780	0.00756	5.535	18.65	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Call	2,951.55520	2.95156		2,617.14390	2.61714	2,951.555	18.00	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Put	6.65520	0.00666		9.14390	0.00914	6.655	18.00	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		15.40	Call	2,061.79390	2.06179		1,732.78580	1.73279	2,061.794	14.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	16.89390		0.01689		24.78580	0.02479	16.894	14.91	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	657.88650		0.65789		463.94650	0.46395	657.886	12.32	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	212.98650		0.21299		355.94650	0.35595	212.987	12.32	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	144.19200		0.14419		97.70340	0.09770	144.192	14.26	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,099.29200		1.09929		1,389.70340	1.38970	1,099.292	14.26	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.66590		17.66590		17.32650	17.32650		13.96	6,183,065.00	350	1,570.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,726.35570		1.72636		1,445.85510	1.44586	1,726.356	12.90	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	100.45570		0.10046		159.35510	0.15936	100.456	12.90	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,717.90880		1.71791		1,438.03090	1.43803	1,717.909	12.91	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	102.00880		0.10201		161.53090	0.16153	102.009	12.91	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,709.47980		1.70948		1,430.22480	1.43022	1,709.480	12.91	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	103.57980		0.10358		163.72480	0.16372	103.580	12.91	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,091.46990		1.09147		880.59210	0.88059	1,091.470	13.29	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	305.56990		0.30557		434.09210	0.43409	305.570	13.29	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.90300		17.90300		17.56170	17.56170		14.84	0.00	0	320.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,454.76830		1.45477		1,234.35280	1.23435	1,454.768	13.90	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	391.76830		0.39177		512.65280	0.51265	391.768	13.90	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,448.09920		1.44810		1,228.77410	1.22877	1,448.099	13.90	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	395.09920		0.39510		517.07410	0.51707	395.099	13.90	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,441.44370		1.44144		1,223.21670	1.22322	1,441.444	13.90	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	398.44370		0.39844		521.51670	0.52152	398.444	13.90	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.12890		18.12890		17.78750	17.78750		15.29	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,344.04900		1.34405		1,170.82830	1.17083	1,344.049	14.69	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	755.14900		0.75515		923.32830	0.92333	755.149	14.69	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,339.15570		1.33916		1,166.48370	1.16648	1,339.156	14.70	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	760.25570		0.76026		928.98370	0.92898	760.256	14.70	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,334.27300		1.33427		1,162.14850	1.16215	1,334.273	14.71	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	765.37300		0.76537		934.64850	0.93465	765.373	14.71	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10064		0.10064		0.10046	0.10046		14.42	0.00	0	164.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,076.76980		0.01077		1,059.33770	0.01059	1,076.770	14.26	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	12.36980		0.00012		13.43770	0.00013	12.370	14.26	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	303.54010		0.00304		309.21440	0.00309	303.540	14.42	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	239.14010		0.00239		263.31440	0.00263	239.140	14.42	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	65.84150		0.00066		70.77360	0.00071	65.841	17.95	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	1,001.44150		0.01001		1,024.87360	0.01025	1,001.441	17.95	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10205		0.10205		0.10187	0.10187		16.00	0.00	0	12,884.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,256.30550		0.01256		1,237.34700	0.01237	1,256.306	15.01	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	50.90550		0.00051		50.34700	0.00050	50.906	15.01	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	547.66280		0.00548		534.24340	0.00534	547.663	16.00	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	342.26280		0.00342		347.24340	0.00347	342.263	16.00	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	230.87590		0.00231		223.92540	0.00224	230.876	18.74	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	1,025.47590		0.01025		1,036.92540	0.01037	1,025.476	18.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.56630		14.56630		14.31900	14.31900		12.22	116,530.40	8	75,981.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,081.89270		2.08189		1,836.49050	1.83649	2,081.893	15.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	5.59270		0.00559		7.49050	0.00749	5.593	15.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,071.96770		2.07197		1,826.59350	1.82659	2,071.968	15.30	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	5.66770		0.00567		7.59350	0.00759	5.668	15.30	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,062.04390		2.06204		1,816.69820	1.81670	2,062.044	15.26	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	5.74390		0.00574		7.69820	0.00770	5.744	15.26	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,923.24130		1.92324		1,678.35540	1.67836	1,923.241	14.70	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	6.94130		0.00694		9.35540	0.00936	6.941	14.70	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,725.48040		1.72548		1,481.50200	1.48150	1,725.480	13.90	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	9.18040		0.00918		12.50200	0.01250	9.180	13.90	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	908.39020		0.90839		1,128.03380	1.12803	908.390	14.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	124.69020		0.12469		97.03380	0.09703	124.690	14.33	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.76280		14.76280	14.51300	14.51300			13.70	10,865,420.80	736	19,438.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,132.21830		1.13222	938.48210	0.93848	1,132.218	13.03	13.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	159.41830		0.15942	215.48210	0.21548	159.418	13.03	13.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,124.37700		1.12438	931.31080	0.93131	1,124.377	13.02	13.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	161.57700		0.16158	218.31080	0.21831	161.577	13.02	13.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,116.55570		1.11656	924.74270	0.92474	1,116.556	13.02	13.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	163.75570		0.16376	221.74270	0.22174	163.756	13.02	13.02	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.97820		14.97820	14.72560	14.72560			14.64	0.00	0	750.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,048.09180		1.04809	906.64570	0.90665	1,048.092	13.77	13.77	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	409.89180		0.40989	521.04570	0.52105	409.892	13.77	13.77	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	414.27370		0.41427	526.07520	0.52608	414.274	13.79	13.79	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,042.47370		1.04247	901.67520	0.90168	1,042.474	13.79	13.79	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,036.88140		1.03688	896.73450	0.89673	1,036.881	13.80	13.80	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	418.68140		0.41868	531.13450	0.53113	418.681	13.80	13.80	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.18770		15.18770	14.93390	14.93390			15.25	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,755.72920		1.75573	1,560.98450	1.56098	1,755.729	14.06	14.06	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	258.02920		0.25803	317.08450	0.31708	258.029	14.06	14.06	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,748.33010		1.74833	1,554.02610	1.55403	1,748.330	14.06	14.06	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	260.63010		0.26063	320.12610	0.32013	260.630	14.06	14.06	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,740.94900		1.74095	1,547.08700	1.54709	1,740.949	14.06	14.06	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	263.24900		0.26325	323.18700	0.32319	263.249	14.06	14.06	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.44250		15.44250	15.18630	15.18630			14.62	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	787.11460		0.78711	915.74320	0.91574	787.115	15.26	15.26	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,289.61460		1.28961	1,162.04320	1.16204	1,289.615	15.26	15.26	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,284.95970		1.28496	1,157.92050	1.15792	1,284.960	15.27	15.27	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	792.45970		0.79246	921.62050	0.92162	792.460	15.27	15.27	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,280.31580		1.28032	1,153.81460	1.15381	1,280.316	15.28	15.28	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	797.81580		0.79782	927.51460	0.92751	797.816	15.28	15.28	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.35636		110.35636	110.34845	110.34845				0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	633.64000		0.63364	641.55000	0.64155	633.640			0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	643.64000		0.64364	651.55000	0.65155	643.640			0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	653.64000		0.65364	661.55000	0.66155	653.640			0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.70285		107.70285	107.69255	107.69255				0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	712.85000		0.71285	702.55000	0.70255	712.850			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	702.85000		0.70285	692.55000	0.69255	702.850			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	692.85000		0.69285	682.55000	0.68255	692.850			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			113.38179		113.38179	113.37025	113.37025				0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,391.79000		3.39179	3,380.25000	3.38025	3,391.790			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	3,381.79000		3.38179	3,370.25000	3.37025	3,381.790			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	3,371.79000		3.37179	3,360.25000	3.36025	3,371.790			0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 06/02/2014	Index Future			415.25000		415.25000		415.63300	415.63300			0.00	0	0.00
AL37	On 08/05/2014	Index Future			420.70800		420.70800		421.09400	421.09400			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			490.36000		490.36000		490.97400	490.97400			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			496.80600		496.80600		497.42600	497.42600			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			440.66100		440.66100		441.34500	441.34500			0.00	0	802.00
ALBI	On 08/05/2014	Index Future			446.45300		446.45300		447.14500	447.14500			0.00	0	35.00
ALBI	On 07/08/2014	Index Future			452.51600		452.51600		453.22500	453.22500			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.36090		9.36090		9.29660	9.29660			280,827.00	30	9,254.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	153.60830		0.15361		134.18770	0.13419	153.608	12.04	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	282.70830		0.28271		327.58770	0.32759	282.708	12.04	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	150.04310		0.15004		131.03970	0.13104	150.043	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	289.14310		0.28914		334.43970	0.33444	289.143	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	146.54800		0.14655		127.95280	0.12795	146.548	12.08	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	295.64800		0.29565		341.35280	0.34135	295.648	12.08	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.43180		9.43180		9.36830	9.36830			3,301,130.00	350	1,495.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	150.99440		0.15099		137.17100	0.13717	150.994	12.66	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	609.19440		0.60919		658.87100	0.65887	609.194	12.66	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	148.60570		0.14861		134.98940	0.13499	148.606	12.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	616.80570		0.61681		666.68940	0.66669	616.806	12.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	146.25180		0.14625		132.83800	0.13284	146.252	12.69	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	624.45180		0.62445		674.53800	0.67454	624.452	12.69	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.50870		9.50870		9.44590	9.44590			0.00	0	2,500.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	376.74240		0.37674		350.47510	0.35048	376.742	12.19	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	408.04240		0.40804		444.57510	0.44458	408.042	12.19	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	413.79020		0.41379		450.54820	0.45055	413.790	12.20	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	372.49020		0.37249		346.44820	0.34645	372.490	12.20	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	368.28150		0.36828		342.46040	0.34246	368.282	12.21	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	419.58150		0.41958		456.56040	0.45656	419.582	12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.58170		9.58170		9.52100	9.52100			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	457.52570		0.45753		430.86020	0.43086	457.526	12.34	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	465.82570		0.46583		499.86020	0.49986	465.826	12.34	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	452.93930		0.45294		426.76230	0.42676	452.939	12.34	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	471.23930		0.47124		505.76230	0.50576	471.239	12.34	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	448.68280		0.44868		422.70190	0.42270	448.683	12.35	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	476.98280		0.47698		511.70190	0.51170	476.983	12.35	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.87940		9.87940		9.83180	9.83180			246,985.00	25	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	214.25890		0.21426		193.53540	0.19354	214.259	13.15	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	274.85890		0.27486		301.73540	0.30174	274.859	13.15	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	210.34000		0.21034		189.95010	0.18995	210.340	13.18	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	280.94000		0.28094		308.15010	0.30815	280.940	13.18	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	206.48400		0.20648		186.42680	0.18643	206.484	13.21	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	287.08400		0.28708		314.62680	0.31463	287.084	13.21	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.99020		9.99020		9.94300	9.94300			0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	439.66540		0.43967		412.31770	0.41232	439.665	13.40	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	289.46540		0.28947		309.31770	0.30932	289.465	13.40	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	434.48640		0.43449		407.35700	0.40736	434.486	13.41	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	294.28640		0.29429		314.35700	0.31436	294.286	13.41	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	429.35030		0.42935		402.44180	0.40244	429.350	13.43	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	299.15030		0.29915		319.44180	0.31944	299.150	13.43	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			133.01050		133.01050		-82.49290	-82.49290			0.00	0	2,304.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFE	On 12/12/2014	Can-Do Future		703.18190	703.18190		661.76500	661.76500			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		768.41340	768.41340		724.74220	724.74220			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future		152.85820	152.85820		155.10260	155.10260			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		143.36610	143.36610		-5.78540	-5.78540			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		680.88480	680.88480		640.92280	640.92280			0.00	0	3,101.00
CHF / R	On 17/03/2014	Foreign Exchange Future		11.91290	11.91290		11.70570	11.70570		12.91	357,387.00	30	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	685.28430	0.68528	529.42800	0.52943	685.284	12.25	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	62.38430	0.06238	113.72800	0.11373	62.384	12.25	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	676.55240	0.67655	522.48990	0.52249	676.552	12.21	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	63.65240	0.06365	116.78990	0.11679	63.652	12.21	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	668.57570	0.66858	515.60850	0.51561	668.576	12.22	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	65.67570	0.06568	119.90850	0.11991	65.676	12.22	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future		12.08260	12.08260		11.87310	11.87310		14.43	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	732.21750	0.73222	606.43350	0.60643	732.218	13.84	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	239.61750	0.23962	323.33350	0.32333	239.618	13.84	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	726.07190	0.72607	601.07540	0.60108	726.072	13.85	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	243.47190	0.24347	327.97540	0.32798	243.472	13.85	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	719.96370	0.71996	595.75780	0.59576	719.964	13.86	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	247.36370	0.24736	332.65780	0.33266	247.364	13.86	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future		1.73620	1.73620		1.72090	1.72090		12.92	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	684.58710	0.06846	586.67650	0.05867	684.587	12.92	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	222.58710	0.02226	277.67650	0.02777	222.587	12.92	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	620.40350	0.06204	528.98540	0.05290	620.403	12.92	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	258.40350	0.02584	319.98540	0.03200	258.403	12.92	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	564.80670	0.05648	480.14020	0.04801	564.807	13.08	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	302.80670	0.03028	371.14020	0.03711	302.807	13.08	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.75580	1.75580		1.74020	1.74020		14.43	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,032.95540	0.10330	931.29600	0.09313	1,032.955	13.98	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	374.95540	0.03750	429.29600	0.04293	374.955	13.98	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	973.52880	0.09735	876.77060	0.08768	973.529	14.06	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	415.52880	0.04155	474.77060	0.04748	415.529	14.06	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	916.61770	0.09166	824.81120	0.08248	916.618	14.13	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	458.61770	0.04586	522.81120	0.05228	458.618	14.13	0.00	0	0.00
EL28	On 06/02/2014	Bond Future		114.15454	114.15454		114.14319	114.14319			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,164.54000	3.16454	3,153.19000	3.15319	3,164.540	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	3,154.54000	3.15454	3,143.19000	3.14319	3,154.540	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	3,144.54000	3.14454	3,133.19000	3.13319	3,144.540	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 06/02/2014	Bond Future			9.67816		84.10210		9.65033	84.30877			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,034.07000		1.03407		827.40000	0.82740	1,034.070		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	958.54000		0.95854		751.87000	0.75187	958.540		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	883.12000		0.88312		676.45000	0.67645	883.120		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.79684		81.42563		9.76812	81.63476			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	1,900.58000		1.90058		1,691.45000	1.69145	1,900.580		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	1,825.29000		1.82529		1,616.16000	1.61616	1,825.290		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	1,750.10000		1.75010		1,540.97000	1.54097	1,750.100		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			440.02400		440.02400		440.67900	440.67900			44,002,400.00	10	477.00
GOVI	On 06/02/2014	GOVI	439.99	Call	340.00000		0.03400		6,890.00000	0.68900	340.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	240.00000		0.02400		6,790.00000	0.67900	240.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	140.00000		0.01400		6,690.00000	0.66900	140.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			451.86200		451.86200		452.54100	452.54100			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	81,280.00000		8.12800		74,490.00000	7.44900	81,280.000		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	81,380.00000		8.13800		74,590.00000	7.45900	81,380.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	81,480.00000		8.14800		74,690.00000	7.46900	81,480.000		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			201.89600		201.89600		201.86100	201.86100			0.00	0	1,331.00
IGOV	On 08/05/2014	Index Future			204.57500		204.57500		204.53900	204.53900			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			546.37900		546.37900		546.37900	546.37900			0.00	0	190.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.20000		94.80000		5.20000	94.80000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.23000		94.77000		5.26000	94.74000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.26000		94.74000		5.29000	94.71000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.33000		94.67000		5.35000	94.65000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.47000		94.53000		5.45000	94.55000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.56000		94.44000		5.57000	94.43000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.89000		94.11000		5.92000	94.08000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.24000		93.76000		6.26000	93.74000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.55000		93.45000		6.58000	93.42000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.85000		93.15000		6.88000	93.12000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.13000		92.87000		7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.41000		92.59000		7.43000	92.57000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.61820		8.61820		8.54650	8.54650		9.10	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	495.93730		0.49594	430.95980	0.43096	495.937		9.53	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	17.73730		0.01774	24.45980	0.02446	17.737		9.53	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	486.72370		0.48672	422.32610	0.42233	486.724		9.49	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	18.52370		0.01852	25.82610	0.02583	18.524		9.49	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	477.76460		0.47776	413.75430	0.41375	477.765		9.48	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	19.56460		0.01956	27.25430	0.02725	19.565		9.48	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.67400		8.67400	8.60250	8.60250			11.47	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	399.08210		0.39908	356.75580	0.35676	399.082		11.48	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	165.08210		0.16508	194.25580	0.19426	165.082		11.48	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	392.87050		0.39287	351.02720	0.35103	392.871		11.48	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	168.87050		0.16887	198.52720	0.19853	168.870		11.48	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	386.71890		0.38672	345.35790	0.34536	386.719		11.48	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	172.71890		0.17272	202.85790	0.20286	172.719		11.48	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.37940		1.37940	1.36790	1.36790				215,186.40	156	650.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37950		1.37950	1.36800	1.36800				0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			10.04770		10.04770	0.09949	10.06890	10.06890		14.18	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	2,705.53240		0.27055	2,983.51270	0.29835	2,705.532		14.22	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	2,628.53240		0.26285	2,694.51270	0.26945	2,628.532		14.22	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	2,649.47770		0.26495	2,926.99100	0.29270	2,649.478		14.18	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	2,672.47770		0.26725	2,737.99100	0.27380	2,672.478		14.18	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	2,599.30380		0.25993	2,870.99960	0.28710	2,599.304		14.17	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	2,722.30380		0.27223	2,781.99960	0.27820	2,722.304		14.17	0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.85983		102.80297		7.83656	102.95113			0.00	0	11,257.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000	21.92000	0.02192	0.000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	126.24000		0.12624	0.00000	0.00000	126.240			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000	85.60000	0.08560	0.000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	62.56000		0.06256	0.00000	0.00000	62.560			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	1.08000		0.00108	149.24000	0.14924	1.080			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 08/05/2014	Bond Future			7.95865		100.23791		7.93449	100.38765			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	2,316.74000		2.31674	2,167.00000	2.16700	2,316.740			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	2,252.99000		2.25299	2,103.25000	2.10325	2,252.990			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	2,189.29000		2.18929	2,039.55000	2.03955	2,189.290			0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.13618		116.52684		6.11230	116.56516		2.21	0.00	0	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	78.33000		0.07833	93.42000	0.09342	78.330		2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	878.24000		0.87824	855.01000	0.85501	878.240		2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	81.25000		0.08125	96.68000	0.09668	81.250		2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	864.96000		0.86496	842.07000	0.84207	864.960		2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	84.25000		0.08425	100.02000	0.10002	84.250		2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	851.77000		0.85177	829.22000	0.82922	851.770		2.16	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.30268		111.25100		6.27420	111.28945		2.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	98.03000		0.09803	107.13000	0.10713	98.030		2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,614.59000		1.61459	1,585.24000	1.58524	1,614.590		2.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.20	Call		99.93000	0.09993		109.15000	0.10915	99.930	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,602.73000		1.60273	1,573.50000	1.57350	1,602.730	1,602.730	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	101.86000		0.10186	111.20000	0.11120	101.860	101.860	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,590.90000		1.59090	1,561.79000	1.56179	1,590.900	1,590.900	2.07	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.49311		112.76218	6.45578	112.80312			1.84	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	796.88000		0.79688	824.65000	0.82465	796.880	796.880	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	526.64000		0.52664	513.47000	0.51347	526.640	526.640	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	803.39000		0.80339	831.26000	0.83126	803.390	803.390	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	522.23000		0.52223	509.16000	0.50916	522.230	522.230	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	809.57000		0.80957	837.55000	0.83755	809.570	809.570	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	517.49000		0.51749	504.53000	0.50453	517.490	517.490	1.86	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.76745		107.52658	6.72007	107.56660			1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	422.21000		0.42221	440.63000	0.44063	422.210	422.210	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	911.62000		0.91162	890.02000	0.89002	911.620	911.620	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	425.43000		0.42543	443.93000	0.44393	425.430	425.430	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	906.33000		0.90633	884.81000	0.88481	906.330	906.330	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	428.66000		0.42866	447.25000	0.44725	428.660	428.660	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	901.06000		0.90106	879.63000	0.87963	901.060	901.060	1.60	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.21201		119.44019	8.18359	119.69116			13.74	0.00	0	61,496.00
R186	On 06/02/2014	Bond Future	7.74	Call	694.11000		0.69411	813.98000	0.81398	694.110	694.110	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,960.69000		4.96069	4,829.59000	4.82959	4,960.690	4,960.690	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	714.54000		0.71454	836.41000	0.83641	714.540	714.540	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,888.52000		4.88852	4,759.42000	4.75942	4,888.520	4,888.520	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	735.41000		0.73541	859.29000	0.85929	735.410	735.410	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,816.88000		4.81688	4,689.79000	4.68979	4,816.880	4,816.880	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,231.17000		5.23117	5,489.08000	5.48908	5,231.170	5,231.170	14.02	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	617.91000		0.61791	624.85000	0.62485	617.910	617.910	14.02	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.31102		121.01022	8.28160	121.26408			14.24	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	780.66000		0.78066	848.47000	0.84847	780.660	780.660	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,993.95000		11.99395	11,807.90000	11.80790	11,993.950	11,993.950	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	793.94000		0.79394	862.54000	0.86254	793.940	793.940	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,909.49000		11.90949	11,724.23000	11.72423	11,909.490	11,909.490	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	807.40000		0.80740	876.78000	0.87678	807.400	807.400	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,825.32000		11.82532	11,640.84000	11.64084	11,825.320	11,825.320	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,504.62000		1.50462	1,608.54000	1.60854	1,504.620	1,504.620	13.97	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,793.09000		8.79309	8,643.15000	8.64315	8,793.090	8,793.090	13.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,883.51000		3.88351	4,057.68000	4.05768	3,883.510	3,883.510	14.24	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,410.90000		4.41090	4,331.21000	4.33121	4,410.900	4,410.900	14.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,998.82000		4.99882	5,193.01000	5.19301	4,998.820	4,998.820	14.37	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,386.28000		3.38628	3,326.61000	3.32661	3,386.280	3,386.280	14.37	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	7,628.03000		7.62803	7,852.67000	7.85267	7,628.030	7,628.030	14.64	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,896.49000		1.89649	1,867.27000	1.86727	1,896.490	1,896.490	14.64	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	9,097.06000		9.09706	9,332.07000	9.33207	9,097.060	9,097.060	14.77	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,383.40000		1.38340	1,364.55000	1.36455	1,383.400	1,383.400	14.77	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.40755		117.36305	8.37680	117.62242			13.60	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,481.87000		5.48187	5,383.73000	5.38373	5,481.870	5,481.870	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,485.99000		4.48599	4,647.22000	4.64722	4,485.990	4,485.990	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,525.66000		4.52566	4,687.61000	4.68761	4,525.660	4,525.660	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,436.36000		5.43636	5,338.94000	5.33894	5,436.360	5,436.360	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,565.53000		4.56553	4,728.19000	4.72819	4,565.530	4,565.530	13.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.31	Put	5,391.13000		5.39113		5,294.42000	5.29442	5,391.130	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,347.40000		7.34740		7,548.82000	7.54882	7,347.400	13.82	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,141.36000		3.14136		3,083.41000	3.08341	3,141.360	13.82	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.50320		118.99993		8.47149	119.26136		12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,315.58000		4.31558		4,458.03000	4.45803	4,315.580	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,359.95000		7.35995		7,240.97000	7.24097	7,359.950	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,350.93000		4.35093		4,494.03000	4.49403	4,350.930	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,309.99000		7.30999		7,191.66000	7.19166	7,309.990	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,386.44000		4.38644		4,530.18000	4.53018	4,386.440	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,260.28000		7.26028		7,142.59000	7.14259	7,260.280	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,760.17000		8.76017		8,960.70000	8.96070	8,760.170	13.29	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,448.98000		3.44898		3,388.08000	3.38808	3,448.980	13.29	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			277.12728		277.12728		277.10928	277.10928			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	2,862.72000		2.86272		2,880.72000	2.88072	2,862.720		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	2,872.72000		2.87272		2,890.72000	2.89072	2,872.720		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	2,882.72000		2.88272		2,900.72000	2.90072	2,882.720		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.87655		104.45273		4.85136	104.47422		1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	365.42000		0.36542		386.59000	0.38659	365.420	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	56.13000		0.05613		55.81000	0.05581	56.130	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	372.08000		0.37208		393.31000	0.39331	372.080	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	54.30000		0.05430		54.04000	0.05404	54.300	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	378.69000		0.37869		399.97000	0.39997	378.690	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	52.42000		0.05242		52.21000	0.05221	52.420	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.69953		105.82573		4.66420	105.84716		0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	253.63000		0.25363		267.59000	0.26759	253.630	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	229.09000		0.22909		221.62000	0.22162	229.090	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	256.77000		0.25677		270.81000	0.27081	256.770	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	226.17000		0.22617		218.78000	0.21878	226.170	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	259.92000		0.25992		274.05000	0.27405	259.920	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	223.26000		0.22326		215.96000	0.21596	223.260	0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.12000		102.85412		4.05533	102.87765		0.64	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	489.79000		0.48979		509.44000	0.50944	489.790	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	65.93000		0.06593		62.05000	0.06205	65.930	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	492.63000		0.49263		512.32000	0.51232	492.630	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	65.16000		0.06516		61.32000	0.06132	65.160	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	495.46000		0.49546		515.19000	0.51519	495.460	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	64.39000		0.06439		60.59000	0.06059	64.390	0.67	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			214.10004		214.10004		214.08219	214.08219			0.00	0	44,679.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 06/02/2014	Bond Future	208.99	Call	5,110.04000		5.11004		5,092.19000	5.09219	5,110.040		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	5,100.04000		5.10004		5,082.19000	5.08219	5,100.040		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	5,090.04000		5.09004		5,072.19000	5.07219	5,090.040		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			6.90847		107.58557		6.88538	107.65978		4.63	0.00	0	10,389.00
R203	On 06/02/2014	Bond Future	5.95	Call	17.97000		0.01797		24.68000	0.02468	17.970	4.50	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,153.63000		3.15363		3,086.13000	3.08613	3,153.630	4.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	46.09000		0.04609		59.42000	0.05942	46.090	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,551.05000		2.55105		2,490.17000	2.49017	2,551.050	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	48.27000		0.04827		62.04000	0.06204	48.270	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,520.16000		2.52016		2,459.72000	2.45972	2,520.160	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	50.54000		0.05054		64.75000	0.06475	50.540	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,489.37000		2.48937		2,429.37000	2.42937	2,489.370	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	558.65000		0.55865		616.47000	0.61647	558.650	4.60	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	778.89000		0.77889		762.50000	0.76250	778.890	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.04456		104.83957		7.01958	104.91444		4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	119.83000		0.11983		132.31000	0.13231	119.830	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,120.77000		4.12077		4,058.38000	4.05838	4,120.770	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	122.55000		0.12255		135.23000	0.13523	122.550	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,092.11000		4.09211		4,029.92000	4.02992	4,092.110	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	125.31000		0.12531		138.20000	0.13820	125.310	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,063.49000		4.06349		4,001.51000	4.00151	4,063.490	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	903.59000		0.90359		948.86000	0.94886	903.590	4.70	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,518.67000		1.51867		1,489.07000	1.48907	1,518.670	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,801.31000		1.80131		1,862.43000	1.86243	1,801.310	4.79	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	743.16000		0.74316		729.41000	0.72941	743.160	4.79	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.18324		106.26348		7.15530	106.34119		4.37	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,005.80000		1.00580		1,046.65000	1.04665	1,005.800	4.31	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,965.49000		1.96549		1,928.63000	1.92863	1,965.490	4.31	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,304.30000		1.30430		1,278.48000	1.27848	1,304.300	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,600.56000		1.60056		1,652.45000	1.65245	1,600.560	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,291.53000		1.29153		1,265.95000	1.26595	1,291.530	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,615.49000		1.61549		1,667.62000	1.66762	1,615.490	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,630.50000		1.63050		1,682.85000	1.68285	1,630.500	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,278.86000		1.27886		1,253.50000	1.25350	1,278.860	4.38	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.33820		103.58466		7.30802	103.66203		4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	1,039.08000		1.03908		1,076.18000	1.07618	1,039.080	4.15	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,325.68000		2.32568		2,285.41000	2.28541	2,325.680	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,049.02000		1.04902		1,086.33000	1.08633	1,049.020	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,309.60000		2.30960		2,269.54000	2.26954	2,309.600	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,059.04000		1.05904		1,096.55000	1.09655	1,059.040	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,293.60000		2.29360		2,253.74000	2.25374	2,293.600	4.15	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.10250		94.49055		9.07418	94.74940			0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,389.54000		2.38954		2,648.39000	2.64839	2,389.540	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	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	2,476.97000		2.47697		2,735.82000	2.73582	2,476.970	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
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,564.26000		2.56426	2,823.11000	2.82311		2,564.260		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.20181		95.73255	9.17262	95.99455				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,486.85000		1.48685	1,748.85000	1.74885		1,486.850		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,574.05000		1.57405	1,836.05000	1.83605		1,574.050		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,661.11000		1.66111	1,923.11000	1.92311		1,661.110		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.30114		92.77506	9.27082	93.04223				0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,342.39000		2.34239	2,075.22000	2.07522		2,342.390		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,250.95000		2.25095	1,983.78000	1.98378		2,250.950		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,159.65000		2.15965	1,892.48000	1.89248		2,159.650		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.15503		104.54463	7.13176	104.64076			6.67	0.00	0	29,549.00
R204	On 06/02/2014	Bond Future	6.39	Call	86.22000		0.08622	108.34000	0.10834		86.220	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,304.57000		3.30457	3,230.56000	3.23056		3,304.570	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	89.83000		0.08983	112.57000	0.11257		89.830	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,265.33000		3.26533	3,191.94000	3.19194		3,265.330	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	93.57000		0.09357	116.94000	0.11694		93.570	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,226.24000		3.22624	3,153.48000	3.15348		3,226.240	6.50	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.27690		105.91883	7.25217	106.01589			6.47	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	220.28000		0.22028	240.75000	0.24075		220.280	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,215.32000		5.21532	5,138.73000	5.13873		5,215.320	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	224.79000		0.22479	245.56000	0.24556		224.790	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,178.28000		5.17828	5,101.99000	5.10199		5,178.280	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	229.38000		0.22938	250.45000	0.25045		229.380	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,141.33000		5.14133	5,065.34000	5.06534		5,141.330	6.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.39899		103.32637	7.37207	103.42655			6.53	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,023.02000		2.02302	1,989.54000	1.98954		2,023.020	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,175.41000		2.17541	2,242.11000	2.24211		2,175.410	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,194.71000		2.19471	2,261.69000	2.26169		2,194.710	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,005.21000		2.00521	1,972.01000	1.97201		2,005.210	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,214.11000		2.21411	2,281.37000	2.28137		2,214.110	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,987.51000		1.98751	1,954.59000	1.95459		1,987.510	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,887.39000		2.88739	2,962.91000	2.96291		2,887.390	6.60	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,482.29000		1.48229	1,457.63000	1.45763		1,482.290	6.60	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.52449		104.76742	7.49601	104.86761			6.39	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,628.69000		1.62869	1,679.36000	1.67936		1,628.690	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,529.37000		3.52937	3,479.85000	3.47985		3,529.370	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,642.71000		1.64271	1,693.63000	1.69363		1,642.710	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,507.44000		3.50744	3,458.17000	3.45817		3,507.440	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,656.80000		1.65680	1,707.97000	1.70797		1,656.800	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,485.58000		3.48558	3,436.56000	3.43656		3,485.580	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,392.65000		3.39265	3,465.91000	3.46591		3,392.650	6.50	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,771.94000		1.77194	1,745.01000	1.74501		1,771.940	6.50	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.45425		99.56822		7.42590	99.70140		8.56	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	109.62000		0.10962		139.03000	0.13903	109.620	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,023.13000		4.02313		3,919.36000	3.91936	4,023.130	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	113.83000		0.11383		144.00000	0.14400	113.830	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	3,978.14000		3.97814		3,875.13000	3.87513	3,978.140	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	118.17000		0.11817		149.13000	0.14913	118.170	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	3,933.32000		3.93332		3,831.10000	3.83110	3,933.320	8.36	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.57372		100.87703		7.54387	101.01161		8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	235.01000		0.23501		259.58000	0.25958	235.010	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,716.11000		6.71611		6,606.10000	6.60610	6,716.110	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	239.66000		0.23966		264.58000	0.26458	239.660	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,672.10000		6.67210		6,562.44000	6.56244	6,672.100	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	244.38000		0.24438		269.66000	0.26966	244.380	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,628.18000		6.62818		6,518.88000	6.51888	6,628.180	8.04	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.69329		98.60688		7.66131	98.74504		8.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,515.88000		2.51588		2,604.12000	2.60412	2,515.880	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,530.08000		2.53008		2,480.16000	2.48016	2,530.080	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,508.59000		2.50859		2,459.04000	2.45904	2,508.590	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,537.55000		2.53755		2,626.16000	2.62616	2,537.550	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,559.32000		2.55932		2,648.30000	2.64830	2,559.320	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,487.22000		2.48722		2,438.04000	2.43804	2,487.220	8.21	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.80971		99.98220		7.77617	100.12097		8.17	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,137.14000		2.13714		2,208.80000	2.20880	2,137.140	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,102.54000		4.10254		4,035.43000	4.03543	4,102.540	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,154.13000		2.15413		2,226.11000	2.22611	2,154.130	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,077.19000		4.07719		4,010.40000	4.01040	4,077.190	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,171.20000		2.17120		2,243.51000	2.24351	2,171.200	8.09	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,051.94000		4.05194		3,985.48000	3.98548	4,051.940	8.09	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.62091		97.74829		7.59763	97.87100		9.39	0.00	0	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	77.65000		0.07765		99.80000	0.09980	77.650	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,859.25000		4.85925		4,758.69000	4.75869	4,859.250	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	80.91000		0.08091		103.71000	0.10371	80.910	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,806.60000		4.80660		4,706.69000	4.70669	4,806.600	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	84.42000		0.08442		107.90000	0.10790	84.420	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,754.24000		4.75424		4,655.01000	4.65501	4,754.240	9.12	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.72778		95.63724		7.70347	95.76119		9.57	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	212.99000		0.21299		234.24000	0.23424	212.990	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,897.40000		7.89740		7,794.70000	7.79470	7,897.400	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	217.48000		0.21748		239.06000	0.23906	217.480	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,845.88000		7.84588		7,743.51000	7.74351	7,845.880	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	222.06000		0.22206		243.96000	0.24396	222.060	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,794.47000		7.79447		7,692.42000	7.69242	7,794.470	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.83324		96.93616		7.80741	97.06347		9.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,834.79000		2.83479		2,790.10000	2.79010	2,834.790	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,621.55000		2.62155		2,704.17000	2.70417	2,621.550	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,645.91000		2.64591		2,728.89000	2.72889	2,645.910	9.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future	7.80	Put	2,809.78000		2.80978		2,765.45000	2.76545	2,809.780	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,670.38000		2.67038		2,753.74000	2.75374	2,670.380	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,784.92000		2.78492		2,740.97000	2.74097	2,784.920	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,960.56000		3.96056		4,059.53000	4.05953	3,960.560	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,791.35000		1.79135		1,763.01000	1.76301	1,791.350	9.17	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.94102		7.94102	94.89137		7.91416	95.01920	9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	2,084.09000		2.08409		2,149.41000	2.14941	2,084.090	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,503.80000		4.50380		4,441.29000	4.44129	4,503.800	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	2,103.01000		2.10301		2,168.66000	2.16866	2,103.010	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,473.69000		4.47369		4,411.51000	4.41151	4,473.690	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	2,122.05000		2.12205		2,188.03000	2.18803	2,122.050	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,443.72000		4.44372		4,381.87000	4.38187	4,443.720	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,646.98000		4.64698		4,744.01000	4.74401	4,646.980	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,034.25000		2.03425		2,003.45000	2.00345	2,034.250	9.16	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.00980		76.01247		8.98136	76.22706		19.71	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	697.98000		0.69798		810.37000	0.81037	697.980	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,371.47000		4.37147		4,269.27000	4.26927	4,371.470	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	716.83000		0.71683		830.89000	0.83089	716.830	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,309.19000		4.30919		4,208.66000	4.20866	4,309.190	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	736.03000		0.73603		851.77000	0.85177	736.030	19.49	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,247.40000		4.24740		4,148.55000	4.14855	4,247.400	19.49	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.10049		73.86725		9.07124	74.08440		20.22	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	636.53000		0.63653		693.02000	0.69302	636.530	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,981.34000		10.98134		10,820.68000	10.82068	10,981.340	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	647.70000		0.64770		704.88000	0.70488	647.700	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,901.85000		10.90185		10,741.88000	10.74188	10,901.850	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	659.02000		0.65902		716.89000	0.71689	659.020	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,822.65000		10.82265		10,663.37000	10.66337	10,822.650	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,761.51000		1.76151		1,869.53000	1.86953	1,761.510	19.86	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,428.49000		6.42849		6,319.36000	6.31936	6,428.490	19.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	3,215.30000		3.21530		3,363.30000	3.36330	3,215.300	20.10	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	3,965.55000		3.96555		3,896.40000	3.89640	3,965.550	20.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	5,154.47000		5.15447		5,334.17000	5.33417	5,154.470	20.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,286.67000		2.28667		2,249.22000	2.24922	2,286.670	20.37	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,724.46000		5.72446		5,910.59000	5.91059	5,724.460	20.45	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,961.55000		1.96155		1,930.53000	1.93053	1,961.550	20.45	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	6,269.54000		6.26954		6,460.93000	6.46093	6,269.540	20.52	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,696.31000		1.69631		1,670.55000	1.67055	1,696.310	20.52	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,735.96000		6.73596		6,931.25000	6.93125	6,735.960	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,498.89000		1.49889		1,477.03000	1.47703	1,498.890	20.58	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.18894		74.87058		9.15865	75.09195		19.86	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,111.71000		4.11171		4,252.73000	4.25273	4,111.710	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,210.40000		5.21040		5,130.05000	5.13005	5,210.400	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,145.18000		4.14518		4,286.77000	4.28677	4,145.180	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,169.29000		5.16929		5,089.51000	5.08951	5,169.290	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,178.79000		4.17879		4,320.95000	4.32095	4,178.790	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,128.44000		5.12844		5,049.23000	5.04923	5,128.440	19.76	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.27734		72.76972		9.24627	72.99327		19.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	8.99	Call	4,423.63000		4.42363		4,556.03000	4.55603	4,423.630	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,532.87000		6.53287		6,441.72000	6.44172	6,532.870	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,455.23000		4.45523		4,588.13000	4.58813	4,455.230	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,489.47000		6.48947		6,398.82000	6.39882	6,489.470	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,486.94000		4.48694		4,620.35000	4.62035	4,486.940	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,446.29000		6.44629		6,356.15000	6.35615	6,446.290	19.86	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.49370		161.49370		161.48057	161.48057			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	3.70000		0.00370		0.00000	0.00000	3.700		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		9.43000	0.00943	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	6.30000		0.00630		19.43000	0.01943	6.300		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	16.30000		0.01630		29.43000	0.02943	16.300		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.07805		129.07805		129.08002	129.08002			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	88.05000		0.08805		90.02000	0.09002	88.050		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	78.05000		0.07805		80.02000	0.08002	78.050		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	68.05000		0.06805		70.02000	0.07002	68.050		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.27344		131.27344		131.26599	131.26599			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,716.56000		1.71656		1,724.01000	1.72401	1,716.560		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,726.56000		1.72656		1,734.01000	1.73401	1,726.560		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	1,736.56000		1.73656		1,744.01000	1.74401	1,736.560		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			8.81791		87.28418		8.78960	87.50282		17.68	0.00	0	21,284.00
R213	On 06/02/2014	Bond Future	8.29	Call	622.23000		0.62223		728.12000	0.72812	622.230		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,838.80000		4.83880		4,726.05000	4.72605	4,838.800		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	639.53000		0.63953		747.10000	0.74710	639.530		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,773.42000		4.77342		4,662.35000	4.66235	4,773.420		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	657.10000		0.65710		766.33000	0.76633	657.100		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,708.42000		4.70842		4,599.01000	4.59901	4,708.420		0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.91200		84.89405		8.88285	85.11531		18.35	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	688.95000		0.68895		748.35000	0.74835	688.950		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,187.07000		11.18707		11,025.21000	11.02521	11,187.070		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	700.51000		0.70051		760.59000	0.76059	700.510		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,108.93000		11.10893		10,947.75000	10.94775	11,108.930		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.66	Call	712.23000		0.71223		772.99000	0.77299	712.230	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,031.07000		11.03107	10,870.57000	10.87057	11,031.070	11,031.070	17.92	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.00510		86.04699		8.97483	86.27279		17.90	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,218.96000		4.21896	4,361.87000	4.36187	4,218.960	4,218.960	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,461.40000		5.46140	5,378.51000	5.37851	5,461.400	5,461.400	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,419.35000		5.41935	5,337.05000	5.33705	5,419.350	5,419.350	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,252.92000		4.25292	4,396.42000	4.39642	4,252.920	4,252.920	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,287.04000		4.28704	4,431.10000	4.43110	4,287.040	4,287.040	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,377.55000		5.37755	5,295.81000	5.29581	5,377.550	5,377.550	17.84	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.09968		83.70874		9.06861	83.93654		17.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,626.65000		4.62665	4,762.31000	4.76231	4,626.650	4,626.650	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,558.90000		6.55890	6,466.76000	6.46676	6,558.900	6,558.900	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,659.16000		4.65916	4,795.33000	4.79533	4,659.160	4,659.160	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,515.80000		6.51580	6,424.17000	6.42417	6,515.800	6,515.800	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,691.79000		4.69179	4,828.46000	4.82846	4,691.790	4,691.790	17.71	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,472.91000		6.47291	6,381.78000	6.38178	6,472.910	6,472.910	17.71	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.11042		76.85990		9.08200	77.08198		21.16	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,732.07000		1.73207	1,910.18000	1.91018	1,732.070	1,732.070	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,680.74000		2.68074	2,636.77000	2.63677	2,680.740	2,680.740	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,765.99000		1.76599	1,945.49000	1.94549	1,765.990	1,765.990	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,635.10000		2.63510	2,592.52000	2.59252	2,635.100	2,635.100	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,800.30000		1.80030	1,981.19000	1.98119	1,800.300	1,800.300	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,590.00000		2.59000	2,548.81000	2.54881	2,590.000	2,590.000	21.04	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.19881		74.58545		9.16958	74.81018		21.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,145.69000		3.14569	3,293.72000	3.29372	3,145.690	3,145.690	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,776.70000		4.77670	4,700.00000	4.70000	4,776.700	4,776.700	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,179.18000		3.17918	3,327.96000	3.32796	3,179.180	3,179.180	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,730.71000		4.73071	4,654.76000	4.65476	4,730.710	4,730.710	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,212.85000		3.21285	3,362.39000	3.36239	3,212.850	3,212.850	21.63	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,685.03000		4.68503	4,609.84000	4.60984	4,685.030	4,685.030	21.63	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.16644		99.62744		9.13805	99.91187			0.00	0	12,135.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	769.29000		0.76929	484.86000	0.48486	769.290	769.290		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	668.02000		0.66802	383.59000	0.38359	668.020	668.020		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	566.94000		0.56694	282.51000	0.28251	566.940	566.940		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.25708		96.51521		9.22784	96.80304			0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	2,174.70000		2.17470	1,886.87000	1.88687	2,174.700	2,174.700		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	2,072.57000		2.07257	1,784.74000	1.78474	2,072.570	2,072.570		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	1,970.63000		1.97063	1,682.80000	1.68280	1,970.630	1,970.630		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,873.78000		20,873.78000		20,614.51000	20,614.51000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :											257,061,075.90	19,794	2 084 882.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.01453			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.59500	105.44309		6.59500	105.40530			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.14352			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.27000	106.75855		8.27000	106.71077			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.68490			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.79454			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.13500	97.69491		9.13500	97.64671			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.89500	103.55367		6.89500	103.51490			4,826,500,000.00	700,000	470,000,000.00
AB07	On 07/03/2014	Spot Bond		5.40000	107.77949		5.40000	103.39045			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.12930			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.42500	106.97671		8.42500	106.92795			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.84000	136.32658		0.84000	136.29089			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.35000	128.14081		2.35000	261.48861			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.68526			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.39124			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.76849			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.25669			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.26809			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.27557			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.07346			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.35500	108.11270		7.35500	108.06956			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.05030			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.65000	104.49250		6.65000	104.45474			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.65023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.91145			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.69940			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.83057			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.81500			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.07357			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.17317			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.08323			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.09544			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.66910			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	102.15391			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000		136.24812		5.29000	131.13630			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.05000		126.56771		3.05000	126.51929			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.79000		117.74047		2.79000	117.69718			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.44000		101.53376		4.44000	101.48765			0.00	0	240,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.91000		103.80193		5.91000	103.74673			0.00	0	1,000,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.82500		117.38530		10.82500	117.31806			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.44608			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.99942			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.02552			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.02691			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.09000		110.60625		4.09000	110.55783			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		38.92820		100.00000	38.73564			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000		164.41078		2.09000	164.35658			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		154.77809		2.76000	154.72144			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.12000		166.21284		2.12000	166.15776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond		2.04500	170.87391		2.04500	170.81802			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.82125	73.58060		7.82125	73.53632			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.82125	73.58060		7.82125	73.53632			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.15256			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.56000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.46000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.99000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	87.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.56000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.89463			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.37012			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.14000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.19000	102.65197		6.19000	102.61759			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.09000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.41000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.52000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06927			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.88500	114.47495		6.88500	114.43214			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.45085			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	81.80000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.82000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.79000	93.35709		2.79000	101.03949			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.75000	98.91147		2.75000	147.06952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond		2.64500	112.65174		2.64500	194.65133			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	83.39000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.40000	92.65118		9.40000	92.60417			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	92.31000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	106.89755			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	95.77000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.60000	106.93443		9.60000	106.87934			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.54500	107.35762		9.54500	107.30262			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.72500	91.28490		8.72500	91.24207			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.30000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	104.12000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.64000	106.62815		9.64000	106.57300			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	90.55000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.38942			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.12500	109.04295		8.12500	108.99498			3,250,000,000.00	400,000	70,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	6.54500		103.60566		6.54500	103.56881			1,963,500,000,000.00	300,000,000	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.71000		98.24242		8.71000	98.19642			40,937,000,000.00	4,700,000	60,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.80000		95.54911		9.80000	95.49862			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.24500		107.00816		7.24500	106.96609			4,347,000,000,000.00	600,000,000	600,000,000.00
ABSI1	On 11/06/2014	Spot Bond	1.54000		130.93415		1.54000	128.37776			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16000		130.09420		2.16000	265.47750			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.78000		124.99415		0.78000	127.74906			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.06000		124.98633		2.06000	127.45525			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		40.09291		100.00000	39.89459			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.04500		107.73191		11.04500	107.66794			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.03137			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.32556		100.00000	2.31406			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.05911			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.45198			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		13.86143		100.00000	13.79286			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.00363			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		60.57948		11.00000	60.54485			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		13.86143		100.00000	13.79286			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.76325			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.23423			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.25873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.22329			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23068			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23393			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.26437			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.26437			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.28519			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.21740			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.28519			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.24354			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.50911			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.21318			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.07271			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.22631			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.23348			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.23642			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.23052			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.21741			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.16500	104.03974		9.16500	104.10892			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.19976			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.14500	108.42449		7.14500	103.88956			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.13415			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.29168			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.01482			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	101.20803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	79.98106			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	157.74809			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	157.79354			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.22325			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.78463			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.78463			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.20803			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.65002			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.21582			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.21405			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.31962			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.57059			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.31970			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.80586			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.91434			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.29056			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.52265			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.10962			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.22416			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.18844			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.18517			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.21960			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.89796			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.19589			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.19083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.20065			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.21901			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.20862			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19678			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.20006			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.90778		10.23000	102.85107			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.20316			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19827			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.27679			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.12832			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.18692			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.21000	102.83218		9.21000	102.78132			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21805			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.03194		1.75000	110.12123			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19976			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.20018			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21268			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.21999			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.20538			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.21853			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.21122			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22728			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.42907			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.22144			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.21853			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.21279			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.22524			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.22908			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.19812			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.20258			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.23005			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.22670			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24330			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.21415			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24097			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24185			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24330			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.36737			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.23165			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.23165			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	115.87258			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	116.70342			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19952			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.19747			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.69776			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.20304			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.20391			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.21268			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.19981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.19952			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.22130			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.12607			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.23372			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.47798			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.58057		100.00000	9.53421			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.70673			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.78732			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.84095			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.34879			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.50029			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.70221			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.30529			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.76000	98.90191		7.76000	98.86054			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.72955			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.04059			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.19000	104.18749		8.19000	104.14129			0.00	0	70,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.24000	117.05596		9.24000	116.99788			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	69.30412		100.00000	68.96875			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.96500	111.18967		6.96500	111.14762			0.00	0	2,890,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	66.00869		100.00000	65.68927			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.48601		100.00000	13.42606			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.00000	152.08049		3.00000	152.02284			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.79000	104.85327		4.79000	131.14653			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.37678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.35579			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.31864			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.32413			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.18548			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.41499			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.33292			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.18486			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.02673			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.68000	106.75886		8.68000	106.70903			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.32105			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.17545			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	53.25251		100.00000	101.34858			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.04960			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.47659			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.49188			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.34000	101.82469		9.34000	101.77364			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		6.84500	110.74560		6.84500	110.70465			1,369,000,000.00	200,000	200,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.95944			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.96358			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.63000	103.69546		6.63000	103.65830			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.57500	106.78324		8.57500	106.73399			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.04384			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.77468	103.56676		10.77468	89.50381			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.65982	101.35299		10.65982	85.23126			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.70930	101.22727		10.70930	85.15075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.76413		100.99860		10.76413	86.87400			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.82481		99.93052		11.82481	97.03518			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.99999			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.99999			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00006			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.02468		100.02167		11.02468	87.62134			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.93757		102.29317		10.93757	88.24525			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.65982		101.35299		10.65982	85.23126			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.90291		101.29693		10.90291	89.46112			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.10925		95.04343		10.10925	90.07201			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.99995			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	92.72049			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	92.72049			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	67.42185			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	86.66201			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.36319		100.45783		10.36319	91.86177			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.35000		99.36325		11.35000	99.25756			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	93.34825			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.27500		65.94524		11.27500	96.82481			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	86.58128			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.99999			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		81.05321		12.22500	100.00000			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.08000		65.00130		11.08000	96.92474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	94.92612			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99967			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	95.69756			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99967			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.77468	103.46312		13.77468	89.11898			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.11214	100.63229		15.11214	96.93750			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.03126	100.58867		14.03126	90.89885			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	12.54757		100.00000	12.50000			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.78291		100.00000	18.69000			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.09456		100.00000	17.01000			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.55219		100.00000	10.50000			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.55278		100.00000	10.50000			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.75811		100.00000	12.69500			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.05468		100.00000	11.00000			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	82.51496		100.00000	82.16383			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.16734			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.02655			0.00	0	470,000,000.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.02721			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond		100.00000	94.31525		100.00000	93.83033			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	89.24205		100.00000	88.80779			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	85.28037		100.00000	84.88372			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.06000	104.07790		2.06000	170.67531			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.16000	97.71706		8.16000	142.72493			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.16000	99.05721		8.16000	143.04424			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.54500	98.20541		8.54500	98.16027			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.19655			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.83824			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	100.43832			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.20532			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	83.25792		100.00000	90.41769			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.77000	99.58237		7.77000	99.54044			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.20377			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.28410			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31317			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.41005			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.50690			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.77771			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	10.25382		100.00000	10.20420			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.06835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.12746			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.15279			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.16123			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.26251			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.39746			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	10.03242	100.00000	9.98387				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	10.03242	100.00000	9.98387				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.24557			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.26642			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.27211			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.12500	104.49715	8.12500	104.45118				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.28916			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31932			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.74846	100.00000	5.72003				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.74846	100.00000	5.72003				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.97500	106.54310	5.97500	106.50902				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.12745			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.49040			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.02764			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.38672			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.63171			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.74556			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.62272			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.65828			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.72285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.99074			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.43627			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	38.93599		100.00000	33.21477			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	12.99620		100.00000	12.93191			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.80605			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.45000	107.38888		6.45000	107.35122			0.00	0	30,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.22500	114.24994		9.22500	114.19303		1,845,000,000.00		200,000	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.76257			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.54539			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.92500	104.93754		8.92500	104.88694		153,510,000,000.00		17,200,000	690,000,000.00
CBL12	On 06/09/2018	Spot Bond		10.99000	104.83710		10.99000	104.77514			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.57990			0.00	0	40,000,000.00
CBL14	On 01/02/2019	Spot Bond		11.24000	105.98755		11.24000	105.92458			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.05267			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.11500	102.08038		9.11500	102.03012		117,583,500,000.00		12,900,000	90,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.95282			0.00	0	10,000,000.00
CBL18	On 23/08/2019	Spot Bond		11.68000	101.42492		11.68000	101.36237			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.08122			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.37266			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.99911			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.05000	94.17379		10.05000	94.12278		368,835,000,000.00		36,700,000	36,700,000.00
CCT01	On 23/06/2023	Spot Bond		9.99000	115.90642		9.99000	115.84436			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.84000	112.07871		9.84000	112.01958			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.18000	117.00512		9.18000	116.94711			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.63278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond		11.47500	104.25960		11.47500	104.19534			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.06642			0.00	0	180,000,000.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.10064			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.51492			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.89549			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.58156			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.63271			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.41223			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.39676			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.47848			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.27693			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.00179			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	91.70845		100.00000	95.07243			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	91.70845		100.00000	95.07243			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	91.70845		100.00000	95.07243			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.22332			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	91.70845		100.00000	95.07243			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.53796			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.35327			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.02725		10.11000	99.97320			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.35327			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.89399			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	115.18223		2.76000	115.14026			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	105.86351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond		3.14000	112.15133		3.14000	115.12591			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.80794		8.25000	102.76202			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	100.35327			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.35327			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	120.22265		3.10000	114.72311			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	119.96837		2.40000	114.48483			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.32177			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.35948			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.37867			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		7.94500	103.19534		7.94500	103.15117			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.46683			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.44469			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.35068			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.36210			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		7.99500	103.33768		7.99500	103.29319			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		7.99500	103.33768		7.99500	103.29319			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.63494			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	108.09427			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.04500	102.19324		8.04500	102.14896			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.22924			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.25465			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.32190			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.32190			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	75.80355		100.17539	85.37567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.38154			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.86414			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.23279			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.65929			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.70508			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.30642		9.35000	103.25513			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.30642		9.35000	103.25513			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.65891			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.66087			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	90.64309			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.11347			0.00	340,000,000	340,000,000.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.25104			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.09117			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.06668			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.06668			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.06668			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.06668			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.06668			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.06865			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.07175			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.07175			0.00	0	100,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.07175			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.07175			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.07175			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.07229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	9.01000	105.20892	9.01000	105.15771				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.74902				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.23540				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.23540				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.16343				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.26331				0.00	0	280,000,000.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.02450				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20976				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20830				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21301				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.72117				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.80527				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21242				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	104.45739				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42947				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.14395				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.06626				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.20244				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23602				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23602				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23602				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23602				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.96317				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.56597				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.38002				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08417			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08309			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08309			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85809			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.24611			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02080			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02080			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02180			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	120.67783			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.90457			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	121.65787			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	120.05019			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	119.14618			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.28768			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.81453			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.11651			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.00584			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.68000	94.83672		10.68000	94.78222			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.20000	96.43742		11.20000	96.37937			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02075			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.24679			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.98057			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.31931			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.31194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	105.87678	8.80500	101.46258				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.21415				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.33408				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	114.68147				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.22495				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.22932				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.24621				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.23165				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33003				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33003				0.00	0	270,000,000.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33003				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.25889				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.13524				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.15861				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02075				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.84678				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	103.96152				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.13969				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.27257				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.28882				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02088				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33323				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.27249				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.20284				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.23806				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.25870			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.94336			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.13862			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02022			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.18155			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.89045			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.18617			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.79777			0.00	1,000,000,000	500,000,000.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.66005			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	100.32282			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.35674		7.01000	37.96230			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	144.71442			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.54500		98.20541		8.54500	130.84447			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.16000		32.52669		8.16000	142.72493			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.16000		32.92758		8.16000	143.04424			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.32559			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.21722			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.80330			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.80330			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.23216			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.21563			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.21894			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.21853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.31931			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.19689			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.76074			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.49500		111.61455		8.49500	107.95656			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.57500		102.21757		8.57500	102.17043			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.96000		114.44037		9.96000	114.37928			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.84500		105.93637		7.84500	105.89159			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.55000		109.28963		9.55000	109.23331			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.99000		97.01612		9.99000	96.96416			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.89000		97.57835		10.89000	97.52151			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.89000		90.42525		10.89000	90.37258			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.59584			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.62751			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.54134			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.07408			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.52890			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.11752			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.41000		90.45608		12.41000	90.39593			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.58507		100.00000	10.81456			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.04206			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.85000		98.62994		7.85000	98.58799			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.93447			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.10440			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.40736			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.67921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.53098			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.28825			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.92420			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.92019			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.72500	119.14307		6.72500	119.09977			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.16500	109.86268		8.16500	109.81491			517,661,000,000.00	63,400,000	4,240,000,000.00
DV23	On 27/02/2023	Spot Bond		8.62000	112.07033		8.62000	112.01893			347,386,000,000.00	40,300,000	9,480,000,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.33204			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.34486			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.69197			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.79500	134.57454		7.79500	134.51862			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	104.32908			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	104.34680		0.10000	131.17663			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.18000	115.54882		2.18000	115.51009			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.19000	103.12214		2.19000	103.08751			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.27000	103.31028		2.27000	103.27535			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.45000	109.86179		9.45000	109.80667			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.30000	110.64247		9.30000	110.58692			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.94000	102.31194		9.94000	102.25712			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.54500	90.99495		10.54500	94.68727			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.76059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.09133			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.29633			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.86901			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.65308			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	72.58065		100.00000	83.72093			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	87.95181		100.00000	87.52998			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	101.92480		100.00000	101.38835			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	89.68059		100.00000	89.24205			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	88.76648		100.00000	88.35930			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.79911		3.00000	127.75057			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.90500	102.75071		10.90500	102.69094			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.37347			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.43807			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.81796			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.60000	85.35403		9.60000	98.69932			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.88766			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.61924			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.90747			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.83161			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.80711			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.92497			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.89378			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.76735			0.00	0	200,000,000.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.79078			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.74343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.77817			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.73648			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.76543			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.37500		104.77795		6.37500	104.74182			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.39500		108.58352		7.39500	108.54021			149,379,000,000.00	20,200,000	17,730,400,000.00
ES23	On 25/01/2023	Spot Bond	8.28500		115.14499		8.28500	115.09420			16,570,000,000.00	2,000,000	24,121,000,000.00
ES26	On 02/04/2026	Spot Bond	8.75500		95.24541		8.75500	95.20058			1,417,434,500,000.00	161,900,000	8,642,700,000.00
ES33	On 15/09/2033	Spot Bond	9.62500		83.62442		9.59500	83.80585			621,775,000,000.00	64,600,000	46,983,300,000.00
ES42	On 25/04/2042	Spot Bond	9.79000		89.29104		9.79000	89.24416			0.00	0	11,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.67600			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.36804			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.06953			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.54715			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.75247			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.86956			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.87277		100.00000	11.81531			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.55397		100.00000	11.49806			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.25408			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.26525			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.28759			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.30986			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.84500		104.13841		6.84500	104.09970			0.00	0	2,106,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.08000		97.99628		9.08000	97.94848			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.34371			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.34365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.31012			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.59916			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.88000	104.59793		10.88000	104.53707			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	98.62870			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.16000	125.74299		2.16000	126.54449			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.19000	129.78341		2.19000	264.84284			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.50000	97.71104		2.50000	103.93306			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.73000	99.14378		2.73000	147.41508			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.53500	114.49130		2.53500	197.83110			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.15500	114.01960		7.15500	113.97532			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.01600	58.69634		8.01600	57.95895			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.49200	37.48996		9.49200	36.55482			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.73000	36.22112		9.73000	35.28474			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.76801			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.07178			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.72653			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.53545			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.04073			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.04073			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.70992			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.02229			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26183			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.36948			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22338			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.81681			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.26057		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.26057		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.36383			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24330			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	100.23078			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.95969			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	100.23894			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.20938		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.25550			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	100.31996			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30989			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.17123		100.09221	12.11097			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21473			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.44570			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.26036			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.29407			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.95333			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.21532			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.24164			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.24463			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.22126			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.22582			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.30268			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.33542			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.31855			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.22144			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.27214		13.22500	54.23292			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.20742			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.20771			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.31800			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.21824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond		3.74500	89.09426		3.74500	92.13705			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.22874			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.22874			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.83023			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02075			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.41865			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.98399			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.21415			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.20859			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.28323			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.24824			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.93257			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.26842			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.42383			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.28825			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.22348			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.47120			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.14979			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		100.00000	5.62374		100.00000	6.55072			0.00	0	10,300,000,000.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.49479			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.24246			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.24106			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.59747			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.20417			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.28632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond		3.40000	119.82739		3.40000	115.84918			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.24575			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.24841			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	109.75332		3.38000	116.01324			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.20674		1.12000	121.30893			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.40000	106.78208		3.40000	115.84918			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	104.98228		2.10000	122.88829			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.96828		2.17000	126.40212			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.46410			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	96.25936			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.40788			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.41540			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.21145			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.24402			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	104.46885			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.28767			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.27648			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.23252			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.37777			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.23223			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.42525			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.06430			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	90.63883			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.59619		100.00000	8.55367			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	14.53004		100.00000	14.69180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond		4.24000	142.28071		4.24000	142.21708			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.41015			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.59393			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.67955			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.07254			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.54480			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.01818			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.18486			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.70000	124.63383		2.70000	254.32730			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.20000	129.68001		2.20000	264.63169			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.92000	122.48849		2.92000	249.94656			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.75551		2.53000	123.23886			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.19921			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	127.49692		2.06000	123.55810			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.40684			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.61983			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.08217			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	93.14040		2.90000	93.10576			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.06506		104.97509	14.98725			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.03326		101.07593	18.93820			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.57502		100.44759	11.51753			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.28938			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.51116		100.76967	17.42395			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.36500	105.05406		2.36500	105.01786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.01411			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.46000		96.40447		2.46000	104.33948			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.27601			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.49000		96.12284		2.49000	104.03450			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.70353			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		127.63262		2.40000	329.99125			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.11300			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.04924			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.98456			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.93400			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.65145			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.56840			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.00355			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.60499			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.73000		104.64492		5.73000	104.61226			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.06500		105.69672		6.06500	105.66183			0.00	0	250,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.11500		104.53095		7.11500	104.49059			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.63500		105.28272		7.63500	105.23914			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.84000		111.79884		7.84000	111.75162			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.45500		103.65598		8.45500	103.60857			5,073,000,000.00	600,000	90,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.74000		102.26235		8.74000	102.21430			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.40000		92.65118		9.40000	92.60417			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.58000		108.48954		9.58000	108.43377			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.43500		96.04294		10.43500	95.98986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond		10.46500	79.14753		10.46500	79.10319			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.16967			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.17883			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.18629			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.18927			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.19666			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.20852			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.21740			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.25583			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.92599			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.81821			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.92500	103.69639		8.92500	103.64666			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.90741			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.29410			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.85554			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.59117			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.85397			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.85386			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.85354			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.85418			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.32783			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.73137			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.13488			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.16216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.21488			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.28029			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.37109			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	100.41106			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.66182			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.39447			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.35965			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.65425			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.37051			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00004			0.00	0	5,544,600,000.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.06395			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.15670			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.52014			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.31644			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.33323			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.02846			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.09700			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.99522			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.87814			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.32347			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.53405		103.52285		7.53405	102.54023			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.39132			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.88724		103.58398		7.88724	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.47854			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.33810		103.66734		8.33810	106.53565			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.58512			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.43357			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.59438			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.65736			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.93500		113.25861		7.93500	113.21073			6,348,000,000.00	800,000	2,920,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		132.08338		1.97000	269.53952			0.00	0	8,869,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000		135.18048		1.95000	269.97141			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.54000		101.28847		9.54000	101.23719			1,908,000,000.00	200,000	1,200,300,000.00
HWAY35	On 31/07/2035	Spot Bond	9.51000		101.51597		9.51000	101.46473			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		33.34167		100.00000	30.30464			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		8.65407		100.00000	8.81879			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		66.42619		100.00000	69.93497			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		31.59267		100.00000	38.97625			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		17.51268		100.00000	23.67859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.53421	100.00000	12.03787				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000		110.80014	1.85000	110.76518				0.00	0	02,807,900,000.00
I2038	On 31/01/2038	Spot Bond	2.30000		108.29719	2.30000	108.26040			45,458,120,000,000.00	19,764,400,000	34,200,000,000.00	
I2046	On 31/03/2046	Spot Bond	2.42500		104.40672	2.42500	104.37040			1,164,000,000,000.00	480,000,000	66,200,000,000.00	
I2050	On 31/12/2050	Spot Bond	2.33000		112.72638	2.33000	112.68766			1,864,000,000,000.00	800,000,000	19,110,000,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	91.35000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.04500		106.89318	7.04500	106.85230			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.35828			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.40459			0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.40775			0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	6.67000		107.33773	6.67000	102.98240			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	7.54500		106.75636	7.54500	106.71269			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.27500		108.96416	8.27500	108.91536			0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	6.60000		106.36362	6.60000	102.17913			0.00	0	0.00	
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.21625			0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.74374			0.00	0	0.00	
IBL26	On 18/08/2014	Spot Bond	4.09000		113.25304	4.09000	113.20373			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.36500		105.19135	7.36500	105.15002			0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.95849			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.02054			0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	0.94000		105.77577	0.94000	127.14776			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.13000		105.73661	2.13000	126.81694			0.00	0	0.00	
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.58965			0.00	0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.69802			0.00	0	0.00	
IBL39	On 02/04/2018	Spot Bond	7.94500		105.10175	7.94500	105.05676			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.38508			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.11245			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.79531			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.51000	98.22723		8.51000	98.18227			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.02500	95.24059		9.02500	95.19491			2,707,500,000.00	300,000	50,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.62581			0.00	0	1,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.02500	99.39334		8.02500	99.35038			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.07500	103.91758		9.07500	103.84103			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.01777			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.05106			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.30500	102.91783		7.30500	102.87770			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.29000	102.73052		8.29000	102.68518			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00299		100.00000	0.00297			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.16031			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.21772			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.70000	99.80903		8.70000	99.76234			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.02275		5.00000	100.99534			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.02275		5.00000	100.99534			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.10187		5.00000	102.07447			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.02275		5.00000	100.99534			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.21075		4.00000	101.18860			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.77314			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.72634			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	2,500,000,000.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.74306		9.20000	109.68883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.01919			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.01919			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.90753			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.64693		100.00000	7.60911			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.13863			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.91024			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.80153			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.04500	102.49491		9.04500	102.44482			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.57239			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.73719			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.32116			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.48283			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.16138		100.00000	6.48222			0.00	0	0.00
IN230U		On 16/01/2014	Spot Bond	100.00000	96.30607		100.00000	95.80052			0.00	0	0.00
IN238U		On 13/03/2014	Spot Bond	100.00000	83.90805		100.00000	83.52403			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.25000	99.92813		5.25000	99.78471			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.25000	99.82769		5.25000	99.68456			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.35000	99.72228		5.35000	99.57673			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond	5.35000	99.62035		5.35000	99.47510			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.35000	99.51863		5.35000	99.37367			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.35000	99.41712		5.35000	99.27246			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	5.45000	99.30311		5.45000	99.15609			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond	5.45000	99.20015		5.45000	99.05343			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.45000	99.09740		5.45000	98.95098			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.45000	98.99486		5.45000	98.84875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.93571			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.72538			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.77468	102.61838		10.77468	89.00618			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.77468	100.51415		10.77468	87.90703			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.16953			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.55909			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.16623			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.61201		6.50000	101.57630			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.23602			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.65629			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.65629			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.76079			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.86135			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	89.05554			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.51129			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.24860			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.20591			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.30158			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.78042			0.00	0	1,000,000,000.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.82847			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.48812			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.20544			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.16410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING229	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.14158			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.88807			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.63014			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.52890			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.17017			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.21472			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.32908			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	96.89366		100.00000	88.67283			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.46087			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.50861			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond	100.00000	98.38275		100.00000	97.85523			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.40216			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.43408			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.45541			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.05500	104.04593		8.05500	104.00079			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.10000	107.49502		6.10000	103.00512			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.42393			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.42500	106.83432		8.42500	106.78562			4,212,500,000.00	500,000	100,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.89566			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.81792			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.80824			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.17316			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.22500	103.46395		8.22500	103.41814			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.29846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.54789			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.22000	97.83683		3.22000	117.33534			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.91000	95.74274		3.91000	128.55639			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.95977			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.69949			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.67697			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.40315			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.07865			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.85000	90.46253		3.85000	91.21388			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.85000	90.38711		3.85000	97.44071			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.44880			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.04924			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.32116			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.58000	109.52104		11.58000	109.45295			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.48290			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.91000	94.72667		3.91000	128.55639			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.54939			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.20422			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.67387			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.25000	99.89942		5.25000	99.75608			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.25000	99.79903		5.25000	99.65598			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.35000	99.69314		5.35000	99.54767			0.00	0	0.00
IVA405		On 30/01/2014	Spot Bond	5.35000	99.59127		5.35000	99.44610			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.35000	99.48960		5.35000	99.34473			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.35000	99.37367		5.35000	99.24357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA408		On 20/02/2014	Spot Bond	5.45000	99.27367		5.45000	99.12673			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.45000	99.17077		5.45000	99.02414			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.45000	99.06808		5.45000	98.92175			0.00	0	0.00
IVA411		On 13/03/2014	Spot Bond	5.45000	98.96561		5.45000	98.81958			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.96342			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.15455			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.18197			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.10314			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.90134			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.25309			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.00619			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.97917			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.78360			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.00191			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.69223			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.76869			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.53058			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.43417			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.44483			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.46616			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.37019			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.31379			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.15450			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.22449			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.82030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF404		On 24/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.00521			0.00	0	0.00
IVF406		On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.80106			0.00	0	0.00
JDC03U		On 29/01/2014	Spot Bond	100.00000	93.11224	100.00000	92.63959			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	88.84604	100.00000	84.75288			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	80.70175	100.00000	85.71429			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	73.29317	100.00000	73.00000			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.18336			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	44.08910	100.00000	43.87575			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.64541			0.00	0	500,000,000.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	14.86112	100.00000	14.78920			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.51636			0.00	0	0.00
JDG07U		On 14/11/2014	Spot Bond	100.00000	57.66139	100.00000	50.37813			0.00	0	0.00
JDG08U		On 28/11/2014	Spot Bond	100.00000	59.02568	100.00000	53.75637			0.00	0	0.00
KCF03U		On 30/10/2014	Spot Bond	100.00000	59.32108	100.00000	58.95124			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.54553			0.00	0	0.00
KSB008		On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.38435			0.00	0	0.00
KW01		On 31/10/2027	Spot Bond	8.54000	142.12109	8.54000	142.05543			0.00	0	0.00
LBK02		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.49043			0.00	0	0.00
LBK03		On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.26462			0.00	0	0.00
LEW01		On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.12247			0.00	0	0.00
LGL02		On 13/08/2017	Spot Bond	8.52500	100.33329	8.52500	100.28778			254,045,000,000.00	29,800,000	150,000,000.00
LGL03		On 03/04/2018	Spot Bond	8.67500	69.70379	8.67500	98.22929			0.00	0	0.00
LGL04		On 14/08/2020	Spot Bond	9.17500	103.44432	9.17500	103.39390			1,835,000,000.00	200,000	50,000,000.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.50270			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	11.04500	99.98455	11.04500	99.92550			0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.55091			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.97584			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.04703			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.13232			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.92368			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.85706			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.86120			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.61063			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.36635			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.03942			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	78.66379		100.00000	78.32618			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	52.13319		100.00000	46.46385			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	57.66139		100.00000	50.37813			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.29664			0.00	0	0.00
MAQ10U	On 30/12/2013	Spot Bond		100.00000	0.00000		100.00000	66.66667			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	90.12346		100.00000	89.68059			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	53.83286		100.00000	40.67593			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.77006			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.81213			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.75224			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.14594			0.00	0	1,250,000,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.30356			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.41089			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.10551			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.01444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.38818			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.32893			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.35723			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.75742			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.82406			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.23172			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	99.86157		100.00000	94.49483			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	94.86892		100.00000	89.88567			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	95.33679		100.00000	98.71794			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	52.59811		100.00000	54.07034			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	42.28772		100.00000	42.08308			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	13.79286		100.00000	13.72464			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	33.67398		100.00000	33.50742			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.43000	104.45149		8.43000	104.40411			843,000,000.00	100,000	180,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.35987			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.33318			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.29493			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.44373			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.45498			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.51122			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.88643			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	99.88069			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.76000	104.10396		7.76000	104.06042			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.50000	107.96129		8.50000	103.24773			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.37500	108.44280		9.37500	103.39005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond		5.39000	103.98250		5.39000	103.95213			0.00	0	1,744,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.18775			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.19519			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.37500	104.20340		9.37500	104.14976			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.04500	104.83367		7.04500	104.79357			2,113,500,000.00	300,000	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.60021			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.68500	101.07237		8.68500	101.02517			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.09402		100.00000	9.65029			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.57417			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.38500	101.04766		8.38500	101.00206			2,515,500,000.00	300,000	200,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.52000	106.66730		6.52000	106.63012			0.00	0	150,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	97.07447		100.00000	96.56085			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.14500	107.55258		7.14500	107.51156			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.33000	110.16499		8.33000	110.11614			4,165,000,000.00	500,000	90,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	93.58974		100.00000	93.11224			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.49626		100.89771	6.46457			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.58238		100.61875	6.55035			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.79270			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.80556			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.81959			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.83234			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.83857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.91540			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.00474			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.27230		100.00000	0.27098			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.27230		100.00000	0.27098			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.84000	97.47046		8.84000	97.42389			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	6.99500	102.82031		6.99500	102.78190			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.34807			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.89500	100.97429		8.89500	100.92576			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.45751			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.80695			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.25596			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.96761			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.91450			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.09095			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.53813			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.74500	109.16819		6.74500	109.12819			0.00	0	740,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.60260			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.35000	117.12615		8.35000	117.07323			131,095,000,000.00	15,700,000	70,000,000.00
NBK4		On 28/10/2024	Spot Bond	10.71500	33.24470		10.71500	33.22616			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.29500	104.86839		7.29500	104.82711			0.00	0	0.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.34284			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.42020			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.46000	106.85809		6.46000	102.68655			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.14348			0.00	1,000,000,000	500,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.49500	106.34179		7.49500	106.29857			3,747,500,000.00	500,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.14064			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	100.70965			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.86810			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.51654			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.56100			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	87.00934			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.52947			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	101.24627			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.36499			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.18022			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.59399			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	83.14678			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.39520			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.31937			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.94753			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.89281			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.20480			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.19293			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.83532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.18565			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.18281			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.18266			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.99500	107.07181		7.99500	107.02544			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.48414			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.66631			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.65000	108.27983		5.65000	103.82322			0.00	0	70,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91225			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.77500	113.65077		11.77500	113.57896			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.52170			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.09609			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.42130			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.64253			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.21000	160.39992		2.21000	160.34599			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.42500	108.69548		8.42500	108.64675			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.31166			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.05500	107.59968		9.05500	107.74195			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.68936			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.85912			0.00	0	110,000,000.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.65345			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.64702			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.67353			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.25500	107.58508		9.25500	109.11288			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.70006			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.67358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.68942			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.45500	107.57077		9.45500	107.70596			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.74241			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.71065			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.70000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.90068			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.83631			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.72117			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.49500	108.96206		6.49500	103.41670			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.17000	117.32508		8.17000	117.27347			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.63000	124.14982		8.63000	124.09188			119,094,000,000.00	13,800,000	763,800,000.00
NRA023	On 31/05/2023	Spot Bond	2.10500	166.25680		2.10500	166.20186			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.22000	125.38187		9.22000	125.31979			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.35471			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.31836			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.38535			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.08435			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.84663			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.14850			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.70048			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.90249			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.81412		100.00000	16.73276			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	30.89909		100.00000	30.74956			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.27500	106.09954		6.27500	106.06352			6,275,000,000.00	1,000,000	60,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	10.00811		100.00000	9.95968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.89000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	47.70554		100.00000	47.47469			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.17159			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.29385			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.93425			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.80259			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.71755			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.58762			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.14014			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	105.28942			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.53274			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.23166			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.22754			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.25494			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.24101			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.23241			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.26931			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.25221			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.24138			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.28519			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.26525			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.25183			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.08574			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.12062			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.13631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.17118			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.32107			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.35592			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.82648			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.20912			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.04500		109.06854		6.04500	109.03265			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.27000		96.42980		5.27000	96.40209			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.96000		39.29362		7.96000	39.27677			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.07000		115.86498		6.04500	115.86985		2,474,806,984,000,000.00	07,711,200,000	26,078,500,000.00	
R158	On 15/09/2015	Spot Bond	6.04500		115.90799		6.04500	115.86985			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.94500		90.52652		5.94500	90.49723			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.04500		122.35201		6.04500	122.31175			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.87500		85.53232		5.87500	85.50496			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.17000		118.76178		8.14000	118.97716		1,686,556,793,000,000.00	06,432,900,000	21,863,200,000.00	
R187P	On 21/12/2026	Spot Bond	7.88000		36.70760		7.88000	36.69202			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.80000		34.34474		7.80000	34.33030			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		275.52550		1.70000	275.44052			0.00	0	23,888,300,000.00
R201	On 21/12/2014	Spot Bond	4.92000		103.85945		4.90000	103.85102			0.00	0	97,020,000,000.00
R202	On 07/12/2033	Spot Bond	2.04500		212.86262		2.04500	212.79298		9,407,000,000,000.00	4,600,000,000	65,305,200,000.00	
R2023	On 28/02/2023	Spot Bond	7.81500		102.21910		7.79000	102.33702		1,050,010,896,000,000.00	34,358,400,000	80,563,100,000.00	
R203	On 15/09/2017	Spot Bond	6.85000		106.97450		6.82500	107.01759		2,135,175,140,000,000.00	11,704,400,000	49,619,000,000.00	
R2030	On 31/01/2030	Spot Bond	8.74000		96.67449		8.74000	96.98602		40,209,244,000,000.00	4,600,600,000	70,550,900,000.00	
R2037	On 31/01/2037	Spot Bond	9.03000		98.46277		9.03000	98.41551		8,415,960,000,000.00	932,000,000	41,100,000,000.00	
R204	On 21/12/2018	Spot Bond	7.10500		103.95083		7.08000	104.01657		936,547,124,600,500.00	31,815,218,100	31,476,000,000.00	
R2048	On 28/02/2048	Spot Bond	9.09500		99.36470		9.09500	99.31589		2,269,249,794,000,000.00	49,505,200,000	94,647,300,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R206	On 15/01/2014	Spot Bond	5.20500	107.30108	5.18000	103.52961			0.00	0	50,700,000,000.00		
R207	On 15/01/2020	Spot Bond	7.40500	102.62101	7.37500	102.72396			906,281,659,000,000.00	22,387,800,000	37,565,761,800.00		
R208	On 31/03/2021	Spot Bond	7.57500	97.19311	7.55000	97.28718			1,037,813,236,327,500.00	37,005,047,700	89,245,340,300.00		
R209	On 31/03/2036	Spot Bond	8.97000	75.58074	8.94000	75.77236			1,319,926,530,000,000.00	47,149,000,000	87,460,300,000.00		
R210	On 31/03/2028	Spot Bond	2.01000	160.56035	2.01000	160.50811			0.00	0	20,180,000,000.00		
R211	On 31/01/2017	Spot Bond	0.24000	129.83339	0.24000	129.80373			120,000,000,000.00	500,000,000	22,487,500,000.00		
R212	On 31/01/2022	Spot Bond	1.56000	132.16268	1.56000	132.12305			0.00	0	46,456,800,000.00		
R213	On 28/02/2031	Spot Bond	8.77500	86.78840	8.74500	86.98088			1,955,973,824,122,500.00	22,902,999,900	92,613,000,000.00		
R214	On 28/02/2041	Spot Bond	9.04000	76.65959	9.04000	76.62215			1,850,967,120,000,000.00	04,753,000,000	06,167,000,000.00		
R225C	On 15/03/2014	Spot Bond	4.76000	99.06978	4.76000	99.04418			0.00	0	0.00		0.00
R226C	On 15/09/2014	Spot Bond	4.87000	96.69307	4.87000	96.66737			0.00	0	0.00		0.00
R227C	On 15/03/2015	Spot Bond	6.10500	93.04400	6.10500	93.01309			0.00	0	0.00		0.00
R228C	On 15/09/2015	Spot Bond	5.94500	90.52652	5.94500	90.49723			0.00	0	0.00		0.00
R229C	On 15/03/2016	Spot Bond	5.86500	88.06364	5.86500	88.03552			0.00	0	0.00		0.00
R230C	On 15/09/2016	Spot Bond	5.87500	85.53232	5.87500	85.50496			0.00	0	0.00		0.00
R325C	On 21/06/2014	Spot Bond	4.95500	97.74425	4.95500	97.71832			0.00	0	0.00		0.00
R326C	On 21/12/2014	Spot Bond	4.90500	95.42204	4.90500	95.39663			0.00	0	0.00		0.00
R327C	On 21/06/2015	Spot Bond	6.01500	91.67311	6.01500	91.64326			0.00	0	0.00		0.00
R328C	On 21/12/2015	Spot Bond	5.88500	89.21781	5.88500	89.18939			0.00	0	0.00		0.00
R329C	On 21/06/2016	Spot Bond	5.86500	86.70917	5.86500	86.68163			0.00	0	0.00		0.00
R330C	On 21/12/2016	Spot Bond	5.92500	84.09332	5.92500	84.06635			0.00	0	0.00		0.00
R331C	On 21/06/2017	Spot Bond	6.80000	79.30738	6.80000	79.27825			0.00	0	0.00		0.00
R332C	On 21/12/2017	Spot Bond	6.85000	76.55262	6.85000	76.52430			0.00	0	0.00		0.00
R333C	On 21/06/2018	Spot Bond	7.08500	73.27048	7.08500	73.24245			0.00	0	0.00		0.00
R334C	On 21/12/2018	Spot Bond	7.06500	70.83160	7.06500	70.80458			0.00	0	0.00		0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond		7.04500	68.48714		7.04500	68.46109			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.03500	66.19491		7.03500	66.16977			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.33500	62.75918		7.33500	62.73434			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.31500	60.62034		7.31500	60.59642			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.47000	57.83228		7.47000	57.80899			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.44000	55.87863		7.44000	55.85621			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.41000	54.00661		7.41000	53.98502			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.38000	52.21242		7.38000	52.19164			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.34000	50.53860		7.34000	50.51859			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.30000	48.93735		7.30000	48.91807			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.08000	43.64423		8.08000	43.62524			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.04000	42.12674		8.04000	42.10850			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.00000	40.67769		8.00000	40.66016			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.96000	39.29362		7.96000	39.27677			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.92000	37.97128		7.92000	37.95508			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.88000	36.70760		7.88000	36.69202			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.84000	35.49967		7.84000	35.48467			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.80000	34.34474		7.80000	34.33030			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.38147			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.86766			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.77816			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.87119			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.69555			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.22262		100.00000	14.15379			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.16952		100.00000	4.14934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.39679			0.00	200,000,000	200,000,000.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.45348			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.01702			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.37593			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.65413			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.12689			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.35882			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.74794			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.51860			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.04781			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.40734			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.95148			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.23950			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.29374			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.75239			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.60074			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.51143			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.66606			0.00	0	63,333,400.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.87914			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.67401			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.67401			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.10579			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.11915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.55909			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.43906			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	107.52101		12.35000	107.45101			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.48478			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.30808		100.00000	13.24368			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.43180			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.87069			0.00	0	0.00
RP023		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.76818			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.57274			0.00	0	100,000,000.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.69110			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	87.11217		100.00000	86.69834			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.80720			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.56402		100.00000	1.55629			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	10.60799		100.00000	10.55665			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	15.63767		100.00000	15.56200			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	12.66567		100.00000	12.63465			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	19.57369		100.00000	29.76484			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.73264			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	102.55813			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	8.85000	107.90307		8.85000	107.85174			1,770,000,000.00	200,000	640,000,000.00
RW23		On 10/12/2023	Spot Bond	9.04000	93.76999		9.04000	103.57858			0.00	0	0.00
RW28		On 10/12/2028	Spot Bond	9.89500	85.86946		9.89500	103.28022			0.00	0	0.00
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	97.95278			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	7.34500	110.05811		7.34500	110.01425			0.00	0	3,000,000,000.00
SBK13		On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.72953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond		8.87500	103.38172		8.87500	103.33241			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.35015			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.28159			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.24581			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.39475			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.36720			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.29500	104.06191		7.29500	104.02072		4,377,000,000,000.00	600,000,000	1,740,000,000.00	
SBK9	On 10/04/2018	Spot Bond		8.68000	100.93488		8.68000	100.88776			0.00	0	430,000,000.00
SBK111	On 09/04/2014	Spot Bond		1.84000	136.42558		1.84000	132.67428			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.50500	113.43310		7.50500	113.38693			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.36500	113.66719		7.36500	113.62177			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.29500	113.78449		7.29500	113.73945			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.22500	102.54254		8.22500	102.49688			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.44000	113.54170		7.44000	113.49588			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.40500	113.60024		7.40500	113.55461			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.25306			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.36750			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.18262			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.94557			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.87500	105.73577		7.87500	105.69067			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.92280			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.59958			0.00	0	580,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.14582			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.15130			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.20000	105.48672		9.20000	105.43460			0.00	0	250,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond		9.79000	103.15068		9.79000	103.09623			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.93261			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.02252			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.94877			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.67105			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.57000	102.21400		8.57000	102.16663			10,284,000,000.00	1,200,000	250,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	6.57639		100.00000	7.49722			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.84000	96.08418		8.84000	96.03828			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.25000	97.52001		9.25000	97.47129			155,400,000,000.00	16,800,000	60,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.22500	115.03923		7.22500	109.29257			2,167,500,000.00	300,000	100,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.23000	129.37040		2.23000	263.99948			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.77577		0.94000	127.14776			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	105.97000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	8.98198		100.00000	8.93755			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.85728		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	111.49466		1.51000	125.03302			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.61201		6.50000	101.57630			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.26306			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.01786			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65082			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond		8.85500	99.78478		8.85500	99.73729			84,122,500,000.00	9,500,000	40,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.38924			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.82209			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.14713			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.13202			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.00525			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	9.55736		100.00000	12.12891			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.35701			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.34500	109.03138		7.34500	108.98865			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.68000	103.42158		8.68000	103.31999			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.22500	102.54254		8.22500	102.49688			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.79563			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.72401			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.86177			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.72950			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.15903			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.92500	103.91006		7.92500	103.86569			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.57961			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.60434			0.00	0	500,000,000.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.38656			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.23000	96.21771		9.23000	96.17002			316,589,000,000.00	34,300,000	2,520,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.57278			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.07552			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.29197			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.15800	89.17805		9.15800	89.13418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond	9.22000	88.88144	9.22000	88.83742				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.14500	102.69438	6.14500	102.66024				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.63500	96.95397	8.63500	96.90943				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25393				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.00500	103.23591	8.00500	103.19114				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.94500	114.37354	6.94500	114.33040				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.60000	102.57028	2.60000	102.92481				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.03000	100.13799	8.03000	100.09469				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.72746				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.88306				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.66125				0.00	3,000,000,000	1,500,000,000.00
SSN017	On 21/12/2026	Spot Bond	9.56000	107.24196	9.56000	107.18695				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.50270				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.51708				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.24001				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.97500	77.24590	9.97500	78.12635				0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.53320				0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.69416				0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.59185				0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.59225				0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.49028				0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.38533				0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.33923				0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.28129				0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.29456				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1035	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.28193			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.28025			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.19336			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.17613			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.08651			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.02500			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.96761			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.78195			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.86146			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.50500		112.92652		6.50500	112.88680			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.74000		104.18544		8.74000	104.13647			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		73.48931		100.00000	73.16614			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		63.85907		100.00000	63.55005			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		20.49888		100.00000	20.39968			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	5.83000		106.73725		5.83000	102.72873			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.21746			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.93521			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.65629			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.50579			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.24685			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.05084			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.29500		106.96575		7.29500	106.92411			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.69721			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.30731			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.34756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.56857		7.83000	103.52534			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.28516			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.33548			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.24436			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.28516			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.33548			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	77.93640		7.16000	103.22420			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.43409			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.42604			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.61906			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.59293			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.38112			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.29104			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.28315			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.34756			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.92163		8.73000	103.89117			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.98277			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.02774			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.55000	97.91335		8.55000	101.78719			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.43810			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.08975			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.61504			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.23688			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.24098			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.73139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.34884			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.94983		101.06155	6.91588			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.27711			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	105.47084			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.45821			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.53865			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.38913			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.29023			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.31853			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.33874			0.00	800,000,000	400,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.31853			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.33874			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.34884			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.30640			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.33874			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.44988			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.44988			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.44988			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.61147			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.65186			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.60137			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.40839			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.45878			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.43862			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.12668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond		7.86500	107.07077		7.86500	107.02539			2,359,500,000.00	300,000	1,070,000,000.00
TL20	On 22/02/2020	Spot Bond		7.55000	97.73660		7.55000	97.67213			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.75500	106.14584		7.75500	106.10123			5,428,500,000.00	700,000	04,291,100,000.00
TN20	On 17/09/2020	Spot Bond		8.70000	112.07683		8.70000	112.02412			526,350,000,000.00	60,500,000	24,470,800,000.00
TN23	On 06/11/2023	Spot Bond		8.99000	113.33579		8.99000	113.28074			0.00	0	8,340,000,000.00
TN25	On 19/08/2025	Spot Bond		9.29000	104.96430		9.29000	104.91251			0.00	0	14,810,000,000.00
TN27	On 14/11/2027	Spot Bond		9.29000	98.17874		9.29000	98.12950			570,406,000,000.00	61,400,000	6,974,800,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.07357			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.69467			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.96561			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.83278			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.85659			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.85901			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.97633			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.21950			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.90448			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.90049			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.89808			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.05355		10.00000	100.00000			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.05222		9.75000	100.00000			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.05177		100.00000	10.00000			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.45381			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.42758			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.32016			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.06322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.81930			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.86665			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.82866			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.60586			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	95.64624			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.19515			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.92889			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	94.76933			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	97.52487			0.00	0	0.00
TWC029		On 13/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.20911			0.00	0	0.00
TWC02U		On 17/04/2014	Spot Bond	100.00000	91.37422		100.00000	82.27948			0.00	0	0.00
TWC030		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.15013			0.00	0	0.00
TWC031		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.12064			0.00	0	0.00
TWC032		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.00267			0.00	0	0.00
TWC033		On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.73740			0.00	0	0.00
TWC034		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.69830			0.00	0	0.00
TWC035		On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.63993			0.00	0	0.00
TWC036		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.28110			0.00	0	0.00
TWCJ06		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.29138			0.00	0	0.00
TWCJ07		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.69830			0.00	0	0.00
TWCM06		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.12480			0.00	0	0.00
TWCM07		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.70088			0.00	0	0.00
UG21		On 02/03/2021	Spot Bond	8.95000	112.68990		8.95000	112.63540			0.00	0	0.00
UTR041		On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.58434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.43976			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.87141			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.16500		106.22626		9.16500	106.17369			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.01482			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.06288			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.94141			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.97589			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.97740			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.01673			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.01736			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.40500		114.53269		6.40500	114.49280			0.00	0	9,670,000,000.00
WS05	On 01/08/2018	Spot Bond	0.72000		243.28543		0.72000	243.22351			0.00	0	3,735,300,000.00
WSP1	On 28/05/2015	Spot Bond	6.34500		104.37099		6.34500	104.33499			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.33000		105.80824		7.33000	105.76617			0.00	0	8,200,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.63500		106.80929		7.63500	106.76509			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.00000		105.79213		8.00000	105.74629			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.09000		105.85152		8.09000	105.80516			0.00	0	1,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.99500		91.55070		5.99500	91.52083			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.92500		98.82654		4.92500	98.80019			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.93500		97.63701		4.93500	97.61124			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.92500		90.05516		5.92500	90.02627			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.91500		95.68301		4.91500	95.65735			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.99500		91.53576		5.99500	91.50614			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.02500		67.27795		7.02500	67.25229			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		28.77205		100.00000	28.66298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
				100.00000	15.22941	100.00000	15.17167			0.00	0	0.00
Total for j-Bonds :										17,746,618,141,050,500.00	15,917,365,700	194 573 135 500.00
Grand Total:										17,746,618,398,111,600.00	15,917,385,494	194 575 220 382.00