



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 03/01/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 03/01/2014	Any day expiry	10.63020	10.63020		10.64570	10.64570		12.87	6,388,750.20	601	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	630.20000	0.63020	645.70310	0.64570	12.87	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	0.00000	0.00000	0.00310	0.00000	12.87	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	130.20000	0.13020	149.08750	0.14909	12.87	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	0.00000	0.00000	3.38750	0.00339	12.87	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry			10.65060	10.65060	10.66450	10.66450	13.63	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	555.83950	0.55584	570.34390	0.57034	13.73	0.00	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	5.23950	0.00524	5.84390	0.00584	13.73	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	290.10230	0.29010	305.46220	0.30546	13.67	0.00	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	39.50230	0.03950	40.96220	0.04096	13.67	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.66180	10.66180	10.67540	10.67540	13.83	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,361.80450	2.36180	2,375.40380	2.37540	24.00	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00450	0.00000	0.00380	0.00000	24.00	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	10.90490	0.01090	12.36120	0.01236	13.38	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	552.70490	0.55270	567.76120	0.56776	13.38	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	239.37130	0.23937	254.53540	0.25454	13.71	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	87.57130	0.08757	89.13540	0.08914	13.71	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	91.22280	0.09122	92.75930	0.09276	13.72	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	233.02280	0.23302	248.15930	0.24816	13.72	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	226.77520	0.22678	241.87910	0.24188	13.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	94.97520	0.09498	96.47910	0.09648	13.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.70150	10.70150	10.71440	10.71440	13.84	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,401.59570	2.40160	2,414.48810	2.41449	20.08	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.09570	0.00010	0.08810	0.00009	20.08	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	724.82790	0.72483	739.56120	0.73956	13.38	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	23.32790	0.02333	25.16120	0.02516	13.38	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	296.17620	0.29618	311.45570	0.31146	13.75	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	164.67620	0.16468	167.05570	0.16706	13.75	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	290.58410	0.29058	305.86760	0.30587	13.76	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	169.08410	0.16908	171.46760	0.17147	13.76	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	285.06210	0.28506	300.35090	0.30035	13.77	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	173.56210	0.17356	175.95090	0.17595	13.77	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.70280	10.70280	10.71560	10.71560	14.03	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	268.20160	0.26820	281.97000	0.28197	13.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	195.40160		0.19540		196.37000	0.19637	195.402	13.92	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.70400		10.70400		10.71680	10.71680		14.05	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,615.23360		1.61523		1,628.12060	1.62812	1,615.234	16.60	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	1.23360		0.00123		1.32060	0.00132	1.234	16.60	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,605.27000		1.60527		1,618.16100	1.61816	1,605.270	16.56	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	1.27000		0.00127		1.36100	0.00136	1.270	16.56	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,595.30760		1.59531		1,608.20270	1.60820	1,595.308	16.51	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	1.30760		0.00131		1.40270	0.00140	1.308	16.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.73180		10.73180		10.74500	10.74500		18.08	100,385,257.20	9,354	737,676.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,031.81420		3.03181		3,045.07360	3.04507	3,031.814	19.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.01420		0.00001		0.07360	0.00007	0.014	19.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,532.04440		2.53204		2,545.23820	2.54524	2,532.044	19.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.24440		0.00024		0.23820	0.00024	0.244	19.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.86630		0.00087		0.82490	0.00082	0.866	17.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,032.66630		2.03267		2,045.82490	2.04582	2,032.666	17.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,485.34640		1.48535		1,499.12580	1.49913	1,485.346	15.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	3.54640		0.00355		4.12580	0.00413	3.546	15.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,153.26550		1.15327		1,165.81590	1.16582	1,153.266	14.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	11.46550		0.01147		10.81590	0.01082	11.465	14.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	11.88520		0.01189		11.12180	0.01112	11.885	14.59	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,143.68520		1.14369		1,156.12180	1.15612	1,143.685	14.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,134.11810		1.13412		1,146.43650	1.14644	1,134.118	14.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	12.31810		0.01232		11.43650	0.01144	12.318	14.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,048.67390		1.04867		1,059.68500	1.05969	1,048.674	14.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	16.87390		0.01687		14.68500	0.01468	16.874	14.49	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	19.98320		0.01998		17.42560	0.01743	19.983	14.44	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,001.78320		1.00178		1,012.42560	1.01243	1,001.783	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	955.37150		0.95537		965.60050	0.96560	955.371	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	23.57150		0.02357		20.60050	0.02060	23.572	14.39	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	864.20800		0.86421		873.47210	0.87347	864.208	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	32.40800		0.03241		28.47210	0.02847	32.408	14.28	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	43.86620		0.04387		38.77310	0.03877	43.866	14.18	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	775.66620		0.77567		783.77310	0.78377	775.666	14.18	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	648.92130		0.64892		654.94580	0.65495	648.921	14.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	67.12130		0.06712		59.94580	0.05995	67.121	14.03	6,712.13	100	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	608.56730		0.60857		613.83030	0.61383	608.567	13.98	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	76.76730		0.07677		68.83030	0.06883	76.767	13.98	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	80.91930		0.08092		73.49420	0.07349	80.919	13.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	592.71930		0.59272		598.49420	0.59849	592.719	13.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	569.27580		0.56928		575.89360	0.57589	569.276	13.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	87.47580		0.08748		80.89360	0.08089	87.476	13.92	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	531.11330		0.53111		539.33460	0.53933	531.113	13.87	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	99.31330		0.09931		94.33460	0.09433	99.313	13.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	101.82250		0.10182		97.19190	0.09719	101.823	13.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	523.62250		0.52362		532.19190	0.53219	523.623	13.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	508.78660		0.50879		518.08210	0.51808	508.787	13.84	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	106.98660		0.10699		103.08210	0.10308	106.987	13.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	501.44250		0.50144		511.11270	0.51111	501.443	13.83	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	109.64250		0.10964		106.11270	0.10611	109.643	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	112.34820		0.11235		109.20330	0.10920	112.348	13.82	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	494.14820		0.49415		504.20330	0.50420	494.148	13.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	458.44150		0.45844		470.53840	0.47054	458.442	13.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	126.64150		0.12664		125.53840	0.12554	126.641	13.77	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	424.04990		0.42405		438.37000	0.43837	424.050	13.72	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	142.24990		0.14225		143.37000	0.14337	142.250	13.72	248,937.33	1,750	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	159.23020		0.15923		162.71300	0.16271	159.230	13.67	0.00	0	3,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	391.03020		0.39103		407.71300	0.40771	391.030	13.67	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	359.43760		0.35944		378.57730	0.37858	359.438	13.61	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	177.63760		0.17764		183.57730	0.18358	177.638	13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	333.51970		0.33352		350.96110	0.35096	333.520	13.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	201.71970		0.20172		205.96110	0.20596	201.720	13.79	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	206.73130		0.20673		210.62020	0.21062	206.731	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	328.53130		0.32853		345.62020	0.34562	328.531	13.83	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	309.22060		0.30922		324.85580	0.32486	309.221	13.97	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	227.42060		0.22742		229.85580	0.22986	227.421	13.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	295.39930		0.29540		309.90660	0.30991	295.399	14.07	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	243.59930		0.24360		244.90660	0.24491	243.599	14.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	254.69410		0.25469		255.23840	0.25524	254.694	14.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	286.49410		0.28649		300.23840	0.30024	286.494	14.14	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	265.27940		0.26528		277.08340	0.27708	265.279	14.32	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	283.47940		0.28348		282.08340	0.28208	283.479	14.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	245.51010		0.24551		257.31040	0.25731	245.510	14.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	313.71010		0.31371		312.31040	0.31231	313.710	14.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	345.32570		0.34533		343.90230	0.34390	345.326	14.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	227.12570		0.22713		238.90230	0.23890	227.126	14.67	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	210.05380		0.21005		221.79160	0.22179	210.054	14.84	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	378.25380		0.37825		376.79160	0.37679	378.254	14.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	179.55910		0.17956		191.16640	0.19117	179.559	15.19	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	447.75910		0.44776		446.16640	0.44617	447.759	15.19	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	521.66170		0.52166		519.86480	0.51986	521.662	15.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	153.46170		0.15346		164.86480	0.16486	153.462	15.54	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	142.50080		0.14250		153.16280	0.15316	142.501	15.75	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	560.70080		0.56070		558.16280	0.55816	560.701	15.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	132.39830		0.13240		142.34230	0.14234	132.398	15.97	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	600.59830		0.60060		597.34230	0.59734	600.598	15.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	641.28790		0.64129		637.33790	0.63734	641.288	16.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	123.08790		0.12309		132.33790	0.13234	123.088	16.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	86.43980		0.08644		93.92830	0.09393	86.440	17.24	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	854.63980		0.85464		848.92830	0.84893	854.640	17.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	62.06830		0.06207		68.31490	0.06831	62.068	18.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,080.26830		1.08027		1,073.31490	1.07331	1,080.268	18.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,314.00170		1.31400		1,305.57370	1.30557	1,314.002	19.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	45.80170		0.04580		50.57370	0.05057	45.802	19.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	34.67160		0.03467		38.16470	0.03816	34.672	20.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,552.87160		1.55287		1,543.16470	1.54316	1,552.872	20.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	26.47250		0.02647		29.46890	0.02947	26.473	21.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,794.67250		1.79467		1,784.46890	1.78447	1,794.673	21.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,940.90480		1.94090		1,930.50860	1.93051	1,940.905	22.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	22.70480		0.02270		25.50860	0.02551	22.705	22.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	21.61010		0.02161		24.35350	0.02435	21.610	22.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,989.81010		1.98981		1,979.35350	1.97935	1,989.810	22.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	18.72950		0.01873		21.30320	0.02130	18.730	22.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,136.92950		2.13693		2,126.30320	2.12630	2,136.930	22.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	16.00110		0.01600		19.95790	0.01996	16.001	23.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,284.20110		2.28420		2,274.95790	2.27496	2,284.201	23.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	6.21740		0.00622		13.18510	0.01319	6.217	27.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,524.41740		3.52442		3,518.18510	3.51819	3,524.417	27.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	6.15130		0.00615		9.40630	0.00941	6.151	29.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,774.35130		3.77435		3,764.40630	3.76441	3,774.351	29.37	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.73560		10.73560		10.74880	10.74880		14.08	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,648.28870		1.64829		1,661.63760	1.66164	1,648.289	16.02	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	2.68870		0.00269		2.83760	0.00284	2.689	16.02	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,638.36460		1.63836		1,651.72030	1.65172	1,638.365	15.98	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	2.76460		0.00276		2.92030	0.00292	2.765	15.98	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
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	2.84250	0.00284	3.00530	0.00301	2.843	15.95	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,628.44250	1.62844	1,641.80530	1.64181	1,628.443	15.95	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.74900	10.74900	10.74200	10.76200		14.28	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,449.43770	2.44944	2,462.45900	2.46246	2,449.438	18.74	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.43770	0.00044	0.45900	0.00046	0.438	18.74	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	706.37060	0.70637	721.21800	0.72122	706.371	13.41	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	57.37060	0.05737	59.21800	0.05922	57.371	13.41	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.80110	10.80110	10.81410	10.81410		14.68	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,502.39670	2.50240	2,515.71400	2.51571	2,502.397	18.14	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	1.29670	0.00130	1.61400	0.00161	1.297	18.14	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	917.87230	0.91787	933.28120	0.93328	917.872	13.88	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	56.77230	0.05677	59.18120	0.05918	56.772	13.88	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.85150	10.85150	10.86460	10.86460		14.91	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	986.73880	0.98674	1,003.03140	1.00303	986.739	13.98	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	75.23880	0.07524	78.43140	0.07843	75.239	13.98	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	978.34410	0.97834	994.64070	0.99464	978.344	13.97	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	76.84410	0.07684	80.04070	0.08004	76.844	13.97	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	969.97630	0.96998	986.27620	0.98628	969.976	13.96	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	78.47630	0.07848	81.67620	0.08168	78.476	13.96	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			10.85310	10.85310	10.86630	10.86630		14.93	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,556.12070	2.55612	2,569.84750	2.56985	2,556.121	17.89	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	3.02070	0.00302	3.54750	0.00355	3.021	17.89	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	826.83930	0.82684	843.09720	0.84310	826.839	13.87	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	113.73930	0.11374	116.79720	0.11680	113.739	13.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.88080	10.88080	10.89400	10.89400		15.00	8,160,600.00	750	60,868.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,883.06180	2.88306	2,896.86040	2.89686	2,883.062	18.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	2.26180	0.00226	2.86040	0.00286	2.262	18.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,436.68380	2.43668	2,451.21090	2.45121	2,436.684	17.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	5.88380	0.00588	7.21090	0.00721	5.884	17.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,249.44260	2.24944	2,264.44960	2.26445	2,249.443	17.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	8.64260	0.00864	10.44960	0.01045	8.643	17.11	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,141.45050	2.14145	2,156.74170	2.15674	2,141.450	16.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	10.65050	0.01065	12.74170	0.01274	10.650	16.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,112.03810	2.11204	2,127.39300	2.12739	2,112.038	16.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	11.23810	0.01124	13.39300	0.01339	11.238	16.77	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,897.38640	1.89739	1,913.23610	1.91324	1,897.386	16.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	16.58640	0.01659	19.23610	0.01924	16.586	16.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,704.26780	1.70427	1,720.59250	1.72059	1,704.268	15.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	23.46780	0.02347	26.59250	0.02659	23.468	15.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,336.12790	1.33613	1,353.31190	1.35331	1,336.128	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	45.32790	0.04533	49.31190	0.04931	45.328	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,326.88550	1.32689	1,344.08660	1.34409	1,326.885	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	46.08550	0.04609	50.08660	0.05009	46.086	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,317.65390	1.31765	1,334.87280	1.33487	1,317.654	14.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	46.85390	0.04685	50.87280	0.05087	46.854	14.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,189.75800	1.18976	1,207.18420	1.20718	1,189.758	14.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	58.95800	0.05896	63.18420	0.06318	58.958	14.22	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,146.21800	1.14622	1,162.22690	1.16223	1,146.218	14.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	65.41800	0.06542	68.22690	0.06823	65.418	14.19	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,002.53750	1.00254	1,019.18350	1.01918	1,002.538	14.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	91.73750	0.09174	95.18350	0.09518	91.738	14.08	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	969.80020	0.96980	986.59630	0.98660	969.800	14.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	99.00020	0.09900	102.59630	0.10260	99.000	14.06	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	874.29240	0.87429	891.52630	0.89153	874.292	13.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	123.49240	0.12349	127.52630	0.12753	123.492	13.98	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	469.34500	0.46934	484.88060	0.48488	469.345	14.90	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	388.54500	0.38855	390.88060	0.39088	388.545	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 13/06/2014	Foreign Exchange Future	11.00	Call	390.27560		0.39028		404.37690	0.40438	390.276	15.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	509.47560		0.50948		510.37690	0.51038	509.476	15.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	231.36050		0.23136		243.36860	0.24337	231.360	17.23	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	950.56050		0.95056		949.36860	0.94937	950.561	17.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	182.18310		0.18218		193.08610	0.19309	182.183	18.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,201.38310		1.20138		1,199.08610	1.19909	1,201.383	18.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	168.73190		0.16873		179.37380	0.17937	168.732	18.46	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,287.93190		1.28793		1,285.37380	1.28537	1,287.932	18.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	145.33900		0.14534		155.29210	0.15529	145.339	19.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,464.53900		1.46454		1,461.29210	1.46129	1,464.539	19.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	141.18640		0.14119		151.00830	0.15101	141.186	19.19	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,500.38640		1.50039		1,497.00830	1.49701	1,500.386	19.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	117.77430		0.11777		126.77720	0.12678	117.774	19.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,736.97430		1.73697		1,732.77720	1.73278	1,736.974	19.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	91.27990		0.09128		99.18790	0.09919	91.280	21.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,110.47990		2.11048		2,105.18790	2.10519	2,110.480	21.17	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.88890		10.88890		10.90220	10.90220		15.13	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,120.96500		2.12096		2,136.51560	2.13652	2,120.965	16.76	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	12.06500		0.01206		14.31560	0.01432	12.065	16.76	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	885.44170		0.88544		902.36880	0.90237	885.442	14.00	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	126.54170		0.12654		130.16880	0.13017	126.542	14.00	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	147.94520		0.14795		158.00310	0.15800	147.945	19.15	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,499.04520		1.49905		1,495.80310	1.49580	1,499.045	19.15	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.99800		10.99800		11.01180	11.01180		15.64	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,139.14740		1.13915		1,155.55270	1.15555	1,139.147	14.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	131.14740		0.13115		133.75270	0.13375	131.147	14.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,131.36360		1.13136		1,147.77760	1.14778	1,131.364	14.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	133.36360		0.13336		135.97760	0.13598	133.364	14.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	135.60670		0.13561		138.23130	0.13823	135.607	14.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,123.60670		1.12361		1,140.03130	1.14003	1,123.607	14.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	890.37400		0.89037		906.88330	0.90688	890.374	14.34	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	222.37400		0.22237		225.08330	0.22508	222.374	14.34	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	268.22410		0.26822		279.13750	0.27914	268.224	18.41	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,340.22410		1.34022		1,337.33750	1.33734	1,340.224	18.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.03870		11.03870		11.05280	11.05280		15.67	0.00	0	6,940.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,146.32800		3.14633		3,160.98610	3.16099	3,146.328	18.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	7.62800		0.00763		8.18610	0.00819	7.628	18.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,653.85000		2.65385		2,668.66220	2.66866	2,653.850	17.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	15.15000		0.01515		15.86220	0.01586	15.150	17.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,187.74910		2.18775		2,202.29950	2.20230	2,187.749	16.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	29.04910		0.02905		29.49950	0.02950	29.049	16.03	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,168.64500		2.16864		2,183.22140	2.18322	2,168.645	15.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	29.94500		0.02994		30.42140	0.03042	29.945	15.99	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	34.80690		0.03481		35.42480	0.03542	34.807	15.82	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,073.50690		2.07351		2,088.22480	2.08822	2,073.507	15.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,792.58420		1.79258		1,807.87010	1.80787	1,792.584	15.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	53.88420		0.05388		55.07010	0.05507	53.884	15.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,520.39190		1.52039		1,536.47460	1.53647	1,520.392	14.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	81.69190		0.08169		83.67460	0.08367	81.692	14.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	121.32360		0.12132		124.32450	0.12432	121.324	14.23	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,260.02360		1.26002		1,277.12450	1.27712	1,260.024	14.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,181.64060		1.18164		1,196.68110	1.19668	1,181.641	14.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	142.94060		0.14294		143.88110	0.14388	142.941	14.27	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,040.00650		1.04001		1,056.18020	1.05618	1,040.006	14.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	191.30650		0.19131		193.38020	0.19338	191.307	14.33	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	196.98040		0.19698		199.18160	0.19918	196.980	14.33	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,025.68040		1.02568		1,041.98160	1.04198	1,025.680	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	15/09/2014		Foreign Exchange Future	10.23	Call	1,011.46550	1.01147	1,027.90140	1.02790	1,011.466	14.34	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.23	Put	202.76550	0.20277	205.10140	0.20510	202.765	14.34	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Call	969.51400	0.96951	986.35190	0.98635	969.514	14.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Put	220.81400	0.22081	223.55190	0.22355	220.814	14.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Put	223.92470	0.22392	226.73120	0.22673	223.925	14.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Call	962.62470	0.96262	979.53120	0.97953	962.625	14.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Call	955.76470	0.95576	972.74020	0.97274	955.765	14.37	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Put	227.06470	0.22706	229.94020	0.22994	227.065	14.37	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.38	Call	908.56330	0.90856	926.02610	0.92603	908.563	14.39	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.38	Put	249.86330	0.24986	253.22610	0.25323	249.863	14.39	0.00	0	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Put	295.56580	0.29557	296.59200	0.29659	295.566	14.53	0.00	0	5,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Call	834.26580	0.83427	849.39200	0.84939	834.266	14.53	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	615.23180	0.61523	630.19970	0.63020	615.232	15.55	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	526.53180	0.52653	527.39970	0.52740	526.532	15.55	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Call	426.60220	0.42660	439.75070	0.43975	426.602	16.90	0.00	0	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Put	897.90220	0.89790	896.95070	0.89695	897.902	16.90	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Put	1,279.05400	1.27905	1,275.98380	1.27598	1,279.054	18.13	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Call	317.75400	0.31775	328.78380	0.32878	317.754	18.13	0.00	0	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	300.18760	0.30019	310.83220	0.31083	300.188	18.38	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,361.48760	1.36149	1,358.03220	1.35803	1,361.488	18.38	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Call	260.82290	0.26082	270.64630	0.27065	260.823	18.98	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Put	1,572.12290	1.57212	1,567.84630	1.56785	1,572.123	18.98	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Put	1,606.48450	1.60648	1,602.04970	1.60205	1,606.485	19.08	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Call	255.18450	0.25518	264.84970	0.26485	255.185	19.08	0.00	0	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Call	248.36920	0.24837	257.84050	0.25784	248.369	19.20	0.00	0	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Put	1,649.66920	1.64967	1,645.04050	1.64504	1,649.669	19.20	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	228.18930	0.22819	237.06710	0.23707	228.189	19.58	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	1,789.48930	1.78949	1,784.26710	1.78427	1,789.489	19.58	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	2,285.65930	2.28566	2,278.66540	2.27867	2,285.659	20.90	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	174.35930	0.17436	181.46540	0.18147	174.359	20.90	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry			11.12410	11.12410	11.13870	11.13870		16.06	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Call	1,172.02560	1.17203	1,187.57070	1.18757	1,172.026	14.54	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Put	207.92560	0.20793	208.87070	0.20887	207.926	14.54	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Call	421.89390	0.42189	433.87110	0.43387	421.894	17.89	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Put	1,207.79390	1.20779	1,205.17110	1.20517	1,207.794	17.89	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			11.18910	11.18910	11.20430	11.20430		16.28	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	3,227.31510	3.20732	3,223.41900	3.22342	3,207.315	18.18	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	18.21510	0.01822	19.11900	0.01912	18.215	18.18	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	2,769.11500	2.76911	2,785.55060	2.78555	2,769.115	17.12	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	30.01500	0.03002	31.25060	0.03125	30.015	17.12	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,720.78840	2.72079	2,737.26410	2.73726	2,720.788	17.00	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	31.68840	0.03169	32.96410	0.03296	31.688	17.00	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,672.54770	2.67255	2,689.06280	2.68906	2,672.548	16.88	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	33.44770	0.03345	34.76280	0.03476	33.448	16.88	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Call	2,244.61150	2.24461	2,260.75640	2.26076	2,244.611	15.93	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Put	55.51150	0.05551	56.45640	0.05646	55.511	15.93	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Call	1,793.51980	1.79352	1,810.57630	1.81058	1,793.520	15.32	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	104.41980	0.10442	106.27630	0.10628	104.420	15.32	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,706.69800	1.70670	1,723.97560	1.72398	1,706.698	15.19	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	117.59800	0.11760	119.67560	0.11968	117.598	15.19	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,373.81760	1.37382	1,392.05610	1.39206	1,373.818	14.70	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	184.71760	0.18472	187.75610	0.18776	184.718	14.70	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Call	1,106.76470	1.10676	1,123.33040	1.12333	1,106.765	14.89	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Put	297.66470	0.29766	299.03040	0.29903	297.665	14.89	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Call	1,031.13000	1.03113	1,048.28210	1.04828	1,031.130	14.98	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Put	342.03000	0.34203	343.98210	0.34398	342.030	14.98	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	782.24080	0.78224	796.55660	0.79656	782.241	15.95	0.00	0	6.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	593.14080		0.59314		592.25660	0.59226	593.141	15.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	600.56140		0.60056		614.28990	0.61429	600.561	17.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	911.46140		0.91146		909.98990	0.90999	911.461	17.02	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	468.16600		0.46817		480.64500	0.48065	468.166	18.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,279.06600		1.27907		1,276.34500	1.27635	1,279.066	18.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	465.93940		0.46594		478.39550	0.47840	465.939	18.11	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	1,286.83940		1.28684		1,284.09550	1.28410	1,286.839	18.11	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.36960		11.36960		11.38620	11.38620		16.94	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	612.76950		0.61277		612.61870	0.61262	612.769	16.17	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	992.36950		0.99237		1,008.81870	1.00882	992.369	16.17	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	987.99030		0.98799		1,004.40700	1.00441	987.990	16.19	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	618.39030		0.61839		618.20700	0.61821	618.390	16.19	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	983.63450		0.98363		1,000.01850	1.00002	983.634	16.21	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	624.03450		0.62403		623.81850	0.62382	624.034	16.21	0.00	0	0.00
\$ / R MAXI	On 10/01/2014	Any day expiry			10.63330		10.63330		10.64730	10.64730		14.23	0.00	0	0.00
\$ / R MAXI	On 10/01/2014	Any day expiry	10.30	Call	34,155.43030		0.34155		35,507.24600	0.35507	34,155.430	16.20	0.00	0	200.00
\$ / R MAXI	On 10/01/2014	Any day expiry	10.30	Put	825.43030		0.00825		777.24600	0.00777	825.430	16.20	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.73180		10.73180		10.74500	10.74500		18.08	214,636.00	20	383.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	50,878.66220		0.50879		51,808.21250	0.51808	50,878.662	13.84	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	10,698.66220		0.10699		10,308.21250	0.10308	10,698.662	13.84	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	39,752.21540		0.39752		41,372.21540	0.41372	39,752.215	13.68	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	15,572.21540		0.15572		15,872.21540	0.15872	15,572.215	13.68	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	39,103.02150		0.39103		40,771.30470	0.40771	39,103.021	13.67	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	15,923.02150		0.15923		16,271.30470	0.16271	15,923.021	13.67	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	38,459.50130		0.38460		40,176.30310	0.40176	38,459.501	13.66	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	16,279.50130		0.16280		16,676.30310	0.16676	16,279.501	13.66	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.88080		10.88080		10.89400	10.89400		15.00	0.00	0	207.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	52,143.88590		0.52144		53,684.49420	0.53684	52,143.886	14.67	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	33,063.88590		0.33064		33,284.49420	0.33284	33,063.886	14.67	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	51,650.35480		0.51650		53,192.37810	0.53192	51,650.355	14.69	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	33,570.35480		0.33570		33,792.37810	0.33792	33,570.355	14.69	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	51,160.86110		0.51161		52,704.25370	0.52704	51,160.861	14.71	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	34,080.86110		0.34081		34,304.25370	0.34304	34,080.861	14.71	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.03870		11.03870		11.05280	11.05280		15.67	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	75,895.70310		0.75896		77,408.10650	0.77408	75,895.703	14.85	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	36,025.70310		0.36026		36,128.10650	0.36128	36,025.703	14.85	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	75,383.41570		0.75383		76,895.61490	0.76896	75,383.416	14.87	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	36,513.41570		0.36513		36,615.61490	0.36616	36,513.416	14.87	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	74,874.49390		0.74874		76,386.46640	0.76386	74,874.494	14.89	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	37,004.49390		0.37004		37,106.46640	0.37106	37,004.494	14.89	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			17.60660		17.60660		17.66150	17.66150		13.36	1,056,396.00	60	31,580.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	4,756.90020		4.75690		4,811.50200	4.81150	4,756.900	22.17	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.30020		0.00030		0.00200	0.00000	0.300	22.17	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	4,607.02220		4.60702		4,661.50750	4.66151	4,607.022	22.00	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.42220		0.00042		0.00750	0.00001	0.422	22.00	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	3,361.31490		3.36131		3,415.86100	3.41586	3,361.315	20.24	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4.71490		0.00471		4.36100	0.00436	4.715	20.24	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	3,321.49480		3.32149		3,376.02250	3.37602	3,321.495	20.10	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	4.89480		0.00489		4.52250	0.00452	4.895	20.10	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	3,311.54090		3.31154		3,366.06370	3.36606	3,311.541	20.07	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	4.94090		0.00494		4.56370	0.00456	4.941	20.07	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	3,301.58770		3.30159		3,356.10550	3.35611	3,301.588	20.03	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	4.98770		0.00499		4.60550	0.00461	4.988	20.03	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	3,112.57140		3.11257		3,166.98430	3.16698	3,112.571	19.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	5.97140	0.00597	5.48430	0.00548	5.971	19.35	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Call	2,221.35920	2.22136	2,274.72430	2.27472	2,221.359	16.14	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Put	14.75920	0.01476	13.22430	0.01322	14.759	16.14	0.00	0	7,500.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Call	771.91580	0.77192	815.72900	0.81573	771.916	12.87	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Put	165.31580	0.16532	154.22900	0.15423	165.316	12.87	0.00	0	300.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Call	181.27250	0.18127	199.06200	0.19906	181.273	14.84	0.00	0	4,700.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Put	974.67250	0.97467	937.56200	0.93756	974.673	14.84	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			17.83820	17.83820	17.89390	17.89390		14.33	0.00	0	1,570.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	1,879.51580	1.87952	1,931.43090	1.93143	1,879.516	13.21	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	81.31580	0.08132	77.53090	0.07753	81.316	13.21	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	1,870.14490	1.87014	1,922.04210	1.92204	1,870.145	13.18	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	81.94490	0.08194	78.14210	0.07814	81.945	13.18	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	1,861.40950	1.86141	1,912.65890	1.91266	1,861.410	13.18	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	83.20950	0.08321	78.75890	0.07876	83.210	13.18	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.88	Call	1,213.53290	1.21353	1,253.04440	1.25304	1,213.533	13.49	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.88	Put	255.33290	0.25533	239.14440	0.23914	255.333	13.49	0.00	0	50.00
£ / R	On	15/09/2014		Foreign Exchange Future			18.08150	18.08150	18.13930	18.13930		15.07	0.00	0	320.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Call	1,585.07120	1.58507	1,627.51500	1.62751	1,585.071	14.08	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.84	Put	343.57120	0.34357	328.21500	0.32822	343.571	14.08	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.85	Call	1,578.08920	1.57809	1,620.45990	1.62046	1,578.089	14.08	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.85	Put	346.58920	0.34659	331.15990	0.33116	346.589	14.08	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.86	Call	1,571.12020	1.57112	1,613.42260	1.61342	1,571.120	14.08	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future	16.86	Put	349.62020	0.34962	334.12260	0.33412	349.620	14.08	0.00	0	0.00
£ / R	On	12/12/2014		Foreign Exchange Future			18.31050	18.31050	18.37000	18.37000		15.46	0.00	0	0.00
£ / R	On	12/12/2014		Foreign Exchange Future	17.54	Call	1,445.72030	1.44572	1,484.07140	1.48407	1,445.720	14.65	0.00	0	0.00
£ / R	On	12/12/2014		Foreign Exchange Future	17.54	Put	675.22030	0.67522	654.07140	0.65407	675.220	14.65	0.00	0	0.00
£ / R	On	12/12/2014		Foreign Exchange Future	17.55	Call	1,440.52570	1.44053	1,478.78490	1.47878	1,440.526	14.66	0.00	0	0.00
£ / R	On	12/12/2014		Foreign Exchange Future	17.55	Put	680.02570	0.68003	658.78490	0.65878	680.026	14.66	0.00	0	0.00
£ / R	On	12/12/2014		Foreign Exchange Future	17.56	Call	1,435.34220	1.43534	1,473.52270	1.47352	1,435.342	14.67	0.00	0	0.00
£ / R	On	12/12/2014		Foreign Exchange Future	17.56	Put	684.84220	0.68484	663.52270	0.66352	684.842	14.67	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future			0.10280	0.10280	0.10244	0.10244		13.34	0.00	0	164.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.09	Call	1,288.86310	0.01289	1,252.67890	0.01253	1,288.863	16.16	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.09	Put	8.96310	0.00009	8.87890	0.00009	8.963	16.16	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.10	Call	406.64380	0.00407	387.37500	0.00387	406.644	13.34	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.10	Put	126.74380	0.00127	143.57500	0.00144	126.744	13.34	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.11	Call	81.68910	0.00082	80.15910	0.00080	81.689	16.93	0.00	0	0.00
¥ / R	On	17/03/2014		Foreign Exchange Future	0.11	Put	801.78910	0.00802	836.35910	0.00836	801.789	16.93	0.00	0	0.00
¥ / R	On	13/06/2014		Foreign Exchange Future			0.10428	0.10428	0.10392	0.10392		15.32	0.00	0	12,884.00
¥ / R	On	13/06/2014		Foreign Exchange Future	0.09	Call	1,449.66310	0.01450	1,419.93400	0.01420	1,449.663	13.98	0.00	0	0.00
¥ / R	On	13/06/2014		Foreign Exchange Future	0.09	Put	21.56310	0.00022	28.33400	0.00028	21.563	13.98	0.00	0	0.00
¥ / R	On	13/06/2014		Foreign Exchange Future	0.10	Call	663.15850	0.00663	644.37590	0.00644	663.159	15.32	0.00	0	0.00
¥ / R	On	13/06/2014		Foreign Exchange Future	0.10	Put	235.05850	0.00235	252.77590	0.00253	235.058	15.32	0.00	0	0.00
¥ / R	On	13/06/2014		Foreign Exchange Future	0.11	Call	272.75200	0.00273	267.86580	0.00268	272.752	17.92	0.00	0	0.00
¥ / R	On	13/06/2014		Foreign Exchange Future	0.11	Put	844.65200	0.00845	876.26580	0.00876	844.652	17.92	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future			14.60700	14.60700	14.66680	14.66680		13.29	43,821.00	3	80,488.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.49	Call	2,122.44170	2.12244	2,180.81490	2.18081	2,122.442	16.25	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.49	Put	5.44170	0.00544	4.01490	0.00401	5.442	16.25	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	2,112.51120	2.11251	2,170.86860	2.17087	2,112.511	16.20	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	5.51120	0.00551	4.06860	0.00407	5.511	16.20	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.51	Call	2,102.58150	2.10258	2,160.92330	2.16092	2,102.581	16.16	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.51	Put	5.58150	0.00558	4.12330	0.00412	5.581	16.16	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	1,963.68390	1.96368	2,021.78180	2.02178	1,963.684	15.56	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.65	Put	6.68390	0.00668	4.98180	0.00498	6.684	15.56	0.00	0	500.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	1,765.72610	1.76573	1,823.38840	1.82339	1,765.726	14.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put		8.72610	0.00873		6.58840	0.00659	8.726	14.70	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put		881.60100	0.88160		824.64490	0.82464	881.601	15.22	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call		138.60100	0.13860		141.44490	0.14144	138.601	15.22	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future				14.81070	14.81070		14.87110	14.87110		14.28	0.00	0	19,438.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call		1,175.64150	1.17564		1,212.68180	1.21268	1,175.641	13.50	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put		154.94150	0.15494		131.58180	0.13158	154.941	13.50	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call		1,167.77400	1.16777		1,204.60650	1.20461	1,167.774	13.50	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put		157.07400	0.15707		133.50650	0.13351	157.074	13.50	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call		1,159.92900	1.15993		1,196.55310	1.19655	1,159.929	13.49	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put		159.22900	0.15923		135.45310	0.13545	159.229	13.49	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future				15.02880	15.02880		15.09130	15.09130		14.87	0.00	0	750.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call		1,082.84340	1.08284		1,111.93220	1.11193	1,082.843	13.98	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put		394.04340	0.39404		360.63220	0.36063	394.043	13.98	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put		398.31800	0.39832		364.22070	0.36422	398.318	13.99	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call		1,077.11800	1.07712		1,105.52070	1.10552	1,077.118	13.99	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call		1,071.41850	1.07142		1,099.67300	1.09967	1,071.419	14.01	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put		402.61850	0.40262		368.37300	0.36837	402.618	14.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future				15.23810	15.23810		15.30240	15.30240		15.41	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call		1,791.51420	1.79151		1,841.84910	1.84185	1,791.514	14.09	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put		243.41420	0.24341		229.44910	0.22945	243.414	14.09	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call		1,783.68240	1.78368		1,833.89610	1.83390	1,783.682	14.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put		245.58240	0.24558		231.49610	0.23150	245.582	14.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call		1,775.86110	1.77586		1,825.96130	1.82596	1,775.861	14.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put		247.76110	0.24776		233.56130	0.23356	247.761	14.08	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future				15.48820	15.48820		15.55510	15.55510		15.99	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put		758.70930	0.75871		729.98100	0.72998	758.709	15.22	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call		1,306.90930	1.30691		1,345.08100	1.34508	1,306.909	15.22	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call		1,302.28040	1.30228		1,340.28480	1.34028	1,302.280	15.23	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put		764.08040	0.76408		735.18480	0.73518	764.080	15.23	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call		1,297.66960	1.29767		1,335.50680	1.33551	1,297.670	15.24	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put		769.46960	0.76947		740.40680	0.74041	769.470	15.24	0.00	0	0.00
2025	On 06/02/2014	Bond Future				110.36514	110.36514		110.36362	110.36362		0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call		0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put		624.86000	0.62486		626.38000	0.62638	624.860	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call		0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put		634.86000	0.63486		636.38000	0.63638	634.860	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call		0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put		644.86000	0.64486		646.38000	0.64638	644.860	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future				107.71950	107.71950		107.71653	107.71653		0.00	0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call		729.50000	0.72950		726.53000	0.72653	729.500	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put		0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call		719.50000	0.71950		716.53000	0.71653	719.500	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put		0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call		709.50000	0.70950		706.53000	0.70653	709.500	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put		0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future				113.39992	113.39992		113.39690	113.39690		0.00	0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call		3,409.92000	3.40992		3,406.90000	3.40690	3,409.920	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put		0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call		3,399.92000	3.39992		3,396.90000	3.39690	3,399.920	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put		0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call		3,389.92000	3.38992		3,386.90000	3.38690	3,389.920	0.00	0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put		0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			413.27200		413.27200		412.87600	412.87600			0.00	0	0.00
AL37	On 08/05/2014	Index Future			418.70700		418.70700		418.30600	418.30600			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			486.92500		486.92500		486.32700	486.32700			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			493.32800		493.32800		492.72300	492.72300			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			437.97900		437.97900		437.26300	437.26300			0.00	0	802.00
ALBI	On 08/05/2014	Index Future			443.73900		443.73900		443.01300	443.01300			0.00	0	35.00
ALBI	On 07/08/2014	Index Future			449.74800		449.74800		449.01300	449.01300			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.60840		9.60840		9.53290	9.53290		11.76	4,093,178.40	426	9,061.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	263.38090		0.26338		223.71580	0.22372	263.381	11.66	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	144.98090		0.14498		180.81580	0.18082	144.981	11.66	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	257.73330		0.25773		218.66270	0.21866	257.733	11.67	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	149.33330		0.14933		185.76270	0.18576	149.333	11.67	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	252.16440		0.25216		213.68910	0.21369	252.164	11.68	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	153.76440		0.15376		190.78910	0.19079	153.764	11.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.68540		9.68540		9.60920	9.60920		11.94	19,370.80	2	1,497.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	226.17370		0.22617		200.70740	0.20071	226.174	12.27	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	430.77370		0.43077		481.50740	0.48151	430.774	12.27	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	222.71380		0.22271		197.60680	0.19761	222.714	12.28	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	437.31380		0.43731		488.40680	0.48841	437.314	12.28	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	219.29900		0.21930		194.54820	0.19455	219.299	12.30	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	443.89900		0.44390		495.34820	0.49535	443.899	12.30	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.76560		9.76560		9.68860	9.68860		12.12	0.00	0	2,500.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	511.84450		0.51184		467.70150	0.46770	511.844	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	286.24450		0.28624		319.10150	0.31910	286.245	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	290.60010		0.29060		323.81560	0.32382	290.600	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	506.20010		0.50620		462.41560	0.46242	506.200	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	500.59680		0.50060		457.17440	0.45717	500.597	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	294.99680		0.29500		328.57440	0.32857	294.997	12.08	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.83990		9.83990		9.76340	9.76340		12.27	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	595.19420		0.59519		551.07920	0.55108	595.194	12.24	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	345.29420		0.34529		377.67920	0.37768	345.294	12.24	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	589.65170		0.58965		545.84500	0.54584	589.652	12.24	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	349.75170		0.34975		382.44500	0.38245	349.752	12.24	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	584.14410		0.58414		540.64600	0.54065	584.144	12.24	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	354.24410		0.35424		387.24600	0.38725	354.244	12.24	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.08720		10.08720		10.12750	10.12750		12.60	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	305.65400		0.30565		338.15270	0.33815	305.654	12.56	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	158.45400		0.15845		150.65270	0.15065	158.454	12.56	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	299.82960		0.29983		332.18430	0.33218	299.830	12.57	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	162.62960		0.16263		154.68430	0.15468	162.630	12.57	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	294.07380		0.29407		326.28240	0.32628	294.074	12.57	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	166.87380		0.16687		158.78240	0.15878	166.874	12.57	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.20550		10.20550		10.24580	10.24580		13.26	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	555.80380		0.55580		585.97120	0.58597	555.804	12.90	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	190.30380		0.19030		180.17120	0.18017	190.304	12.90	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	549.57640		0.54958		579.61700	0.57962	549.576	12.91	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	194.07640		0.19408		183.81700	0.18382	194.076	12.91	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	543.39330		0.54339		573.31150	0.57331	543.393	12.92	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	197.89330		0.19789		187.51150	0.18751	197.893	12.92	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFK	On 12/12/2014	Can-Do Future		226.72590	226.72590		-236.41830	-236.41830			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		789.56590	789.56590		794.50740	794.50740			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		860.45880	860.45880		865.64030	865.64030			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future		136.61810	136.61810		149.81540	149.81540			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		188.41360	188.41360		220.00480	220.00480			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		763.07570	763.07570		769.28180	769.28180			0.00	0	3,101.00
CHF / R	On 17/03/2014	Foreign Exchange Future		11.88600	11.88600		11.92780	11.92780		13.55	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	662.26960	0.66227	699.39980	0.69940	662.270	12.77	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	66.26960	0.06627	61.59980	0.06160	66.270	12.77	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	654.40100	0.65440	690.69700	0.69070	654.401	12.78	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	68.40100	0.06840	62.89700	0.06290	68.401	12.78	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	646.57950	0.64658	682.71220	0.68271	646.579	12.79	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	70.57950	0.07058	64.91220	0.06491	70.579	12.79	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future		12.06080	12.06080		12.10290	12.10290		14.84	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	718.79440	0.71879	745.13840	0.74514	718.794	14.19	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	247.99440	0.24799	232.23840	0.23224	247.994	14.19	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	712.75890	0.71276	738.97180	0.73897	712.759	14.20	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	251.95890	0.25196	236.07180	0.23607	251.959	14.20	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	706.76100	0.70676	732.84590	0.73285	706.761	14.22	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	255.96100	0.25596	239.94590	0.23995	255.961	14.22	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future		1.77160	1.77160		1.77310	1.77310		13.95	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	951.01480	0.09510	968.85010	0.09689	951.015	13.73	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	135.01480	0.01350	137.85010	0.01379	135.015	13.73	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	876.47090	0.08765	894.14210	0.08941	876.471	13.77	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	160.47090	0.01605	163.14210	0.01631	160.471	13.77	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	805.15590	0.08052	822.57900	0.08226	805.156	13.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	189.15590	0.01892	191.57900	0.01916	189.156	13.80	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.79260	1.79260		1.79470	1.79470		14.92	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,283.95170	0.12840	1,308.04320	0.13080	1,283.952	14.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	257.95170	0.02580	261.04320	0.02610	257.952	14.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,212.74280	0.12127	1,236.37260	0.12364	1,212.743	13.99	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	286.74280	0.02867	289.37260	0.02894	286.743	13.99	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,147.63390	0.11476	1,171.14050	0.11711	1,147.634	14.09	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	321.63390	0.03216	324.14050	0.03241	321.634	14.09	0.00	0	0.00
EL28	On 06/02/2014	Bond Future		114.17304	114.17304		114.16980	114.16980			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,183.04000	3.18304	3,179.80000	3.17980	3,183.040		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	3,173.04000	3.17304	3,169.80000	3.16980	3,173.040		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	3,163.04000	3.16304	3,159.80000	3.15980	3,163.040		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26A	On 02/04/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/02/2014		Bond Future	9.77147	83.41509		9.79817	83.22018			0.00	0	6,292.00
ES33	On 06/02/2014	9.54	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	9.54	Put	1,721.08000	1.72108	1,915.99000	1.91599	1,721.080	0.000		0.00	0	0.00
ES33	On 06/02/2014	9.55	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	9.55	Put	1,645.55000	1.64555	1,840.46000	1.84046	1,645.550	0.000		0.00	0	0.00
ES33	On 06/02/2014	9.56	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	9.56	Put	1,570.13000	1.57013	1,765.04000	1.76504	1,570.130	0.000		0.00	0	0.00
ES33	On 08/05/2014		Bond Future	9.89320	80.73009		9.92080	80.53259			0.00	0	0.00
ES33	On 08/05/2014	9.54	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	9.54	Put	2,596.12000	2.59612	2,793.62000	2.79362	2,596.120	0.000		0.00	0	0.00
ES33	On 08/05/2014	9.55	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	9.55	Put	2,520.83000	2.52083	2,718.33000	2.71833	2,520.830	0.000		0.00	0	0.00
ES33	On 08/05/2014	9.56	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	9.56	Put	2,445.64000	2.44564	2,643.14000	2.64314	2,445.640	0.000		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	437.43600	437.43600		436.74700	436.74700			0.00	0	477.00
GOVI	On 06/02/2014	439.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	439.99	Put	25,540.00000	2.55400	32,430.00000	3.24300	25,540.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	440.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	440.00	Put	25,640.00000	2.56400	32,530.00000	3.25300	25,640.000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	440.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	440.01	Put	25,740.00000	2.57400	32,630.00000	3.26300	25,740.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014		GOVI	449.19000	449.19000		448.48300	448.48300			0.00	0	0.00
GOVI	On 07/08/2014	459.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	459.99	Put	108,000.00000	10.80000	115,070.00000	11.50700	108,000.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	460.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	460.00	Put	108,100.00000	10.81000	115,170.00000	11.51700	108,100.000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	460.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	460.01	Put	108,200.00000	10.82000	115,270.00000	11.52700	108,200.000	0.000		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	201.94100	201.94100		201.94800	201.94800			0.00	0	1,333.00
IGOV	On 08/05/2014		Index Future	204.62100	204.62100		204.62800	204.62800			0.00	0	7.00
ILBI	On 06/02/2014		Index Future	546.62900	546.62900		546.62900	546.62900			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	5.23000	94.77000		5.24000	94.76000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.26000	94.74000		5.29000	94.71000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.33000	94.67000		5.36000	94.64000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.39000	94.61000		5.43000	94.57000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	5.51000	94.49000		5.55000	94.45000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.59000	94.41000		5.65000	94.35000			0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.94000		94.06000		5.98000	94.02000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.27000		93.73000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.57000		93.43000		6.66000	93.34000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.88000		93.12000		6.97000	93.03000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.16000		92.84000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.45000		92.55000		7.52000	92.48000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.88200		8.88200		8.78660	8.78660		9.42	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	747.65890		0.74766		655.75670	0.65576	747.659	10.76	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	5.65890		0.00566		9.15670	0.00916	5.659	10.76	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	737.89980		0.73790		646.17690	0.64618	737.900	10.72	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	5.89980		0.00590		9.57690	0.00958	5.900	10.72	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	728.15120		0.72815		636.61500	0.63661	728.151	10.67	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	6.15120		0.00615		10.01500	0.01002	6.151	10.67	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.94500		8.94500		8.84850	8.84850		11.51	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	589.49410		0.58949		519.58110	0.51958	589.494	11.45	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	84.49410		0.08449		111.08110	0.11108	84.494	11.45	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	581.61650		0.58162		512.53090	0.51253	581.617	11.43	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	86.61650		0.08662		114.03090	0.11403	86.616	11.43	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	574.05390		0.57405		505.53270	0.50553	574.054	11.44	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	89.05390		0.08905		117.03270	0.11703	89.054	11.44	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.36110		1.36110		1.36500	1.36500			0.00	0	575.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.36120		1.36120		1.36510	1.36510			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.82210		9.82210	0.10178	9.85720	9.85720		13.84	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	1,451.16740		0.14512	0.10178	1,638.23000	0.16382	1,451.167	13.46	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	3,630.16740		0.36302	0.10178	3,466.23000	0.34662	3,630.167	13.46	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	1,414.16630		0.14142	0.10178	1,599.35710	0.15994	1,414.166	13.44	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	3,693.16630		0.36932	0.10178	3,527.35710	0.35274	3,693.166	13.44	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	1,377.80310		0.13778	0.10178	1,561.12790	0.15611	1,377.803	13.42	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	3,756.80310		0.37568	0.10178	3,589.12790	0.35891	3,756.803	13.42	0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.98515		102.00990		8.00665	101.87466			0.00	0	11,257.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	919.31000		0.91931		1,054.55000	1.05455	919.310		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	855.63000		0.85563		990.87000	0.99087	855.630		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	791.99000		0.79199		927.23000	0.92723	791.990		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.08900		99.43496		8.11139	99.29788			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	3,119.69000		3.11969		3,256.77000	3.25677	3,119.690		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	3,055.94000		3.05594		3,193.02000	3.19302	3,055.940		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	2,992.24000		2.99224		3,129.32000	3.12932	2,992.240		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.26510		116.32029		6.29910	116.26590		2.21	0.00	0	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	34.62000		0.03462		31.46000	0.03146	34.620	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,041.08000		1.04108		1,092.31000	1.09231	1,041.080	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	36.25000		0.03625		32.95000	0.03295	36.250	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,026.51000		1.02651		1,077.60000	1.07760	1,026.510	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	37.94000		0.03794		34.50000	0.03450	37.940	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,012.01000		1.01201		1,062.96000	1.06296	1,012.010	2.16	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.45744		111.04240		6.49839	110.98729		2.14	0.00	0	0.00

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	5.19	Call	65.39000		0.06539		60.85000	0.06085	65.390	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,790.55000		1.79055	1,841.12000	1.84112	1,790.550	1,790.550	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	66.79000		0.06679	62.16000	0.06216	66.790	66.790	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,778.19000		1.77819	1,828.67000	1.82867	1,778.190	1,778.190	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	68.21000		0.06821	63.49000	0.06349	68.210	68.210	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,765.85000		1.76585	1,816.24000	1.81624	1,765.850	1,765.850	2.07	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.68992		112.54668	6.74091	112.49095			1.84	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	669.68000		0.66968	642.77000	0.64277	669.680	669.680	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	614.94000		0.61494	643.76000	0.64376	614.940	614.940	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	675.62000		0.67562	648.56000	0.64856	675.620	675.620	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	609.96000		0.60996	638.63000	0.63863	609.960	609.960	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	681.24000		0.68124	654.03000	0.65403	681.240	681.240	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	604.66000		0.60466	633.18000	0.63318	604.660	604.660	1.86	0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.02355		107.31068	7.09056	107.25431			1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	338.67000		0.33867	321.34000	0.32134	338.670	338.670	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,043.98000		1.04398	1,083.02000	1.08302	1,043.980	1,043.980	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	341.45000		0.34145	324.01000	0.32401	341.450	341.450	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,038.25000		1.03825	1,077.18000	1.07718	1,038.250	1,038.250	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	344.23000		0.34423	326.69000	0.32669	344.230	344.230	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,032.53000		1.03253	1,071.36000	1.07136	1,032.530	1,032.530	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			8.29694		118.69463	8.32844	118.41978			13.74	0.00	0	61,546.00
R186	On 06/02/2014	Bond Future	7.74	Call	416.12000		0.41612	389.85000	0.38985	416.120	416.120	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,428.26000		5.42826	5,676.84000	5.67684	5,428.260	5,428.260	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	430.89000		0.43089	403.72000	0.40372	430.890	430.890	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,350.43000		5.35043	5,598.11000	5.59811	5,350.430	5,350.430	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	446.06000		0.44606	417.97000	0.41797	446.060	446.060	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,273.09000		5.27309	5,519.85000	5.51985	5,273.090	5,273.090	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,495.90000		4.49590	4,304.33000	4.30433	4,495.900	4,495.900	14.02	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	628.20000		0.62820	711.48000	0.71148	628.200	628.200	14.02	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.39901		120.25552	8.43168	119.97703			14.24	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	613.00000		0.61300	585.67000	0.58567	613.000	613.000	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,580.99000		12.58099	12,832.15000	12.83215	12,580.990	12,580.990	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	624.17000		0.62417	596.39000	0.59639	624.170	624.170	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,494.42000		12.49442	12,745.13000	12.74513	12,494.420	12,494.420	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	635.50000		0.63550	607.27000	0.60727	635.500	635.500	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,408.12000		12.40812	12,658.38000	12.65838	12,408.120	12,408.120	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,237.54000		1.23754	1,187.23000	1.18723	1,237.540	1,237.540	13.97	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,280.71000		9.28071	9,508.89000	9.50889	9,280.710	9,280.710	13.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,409.49000		3.40949	3,297.10000	3.29710	3,409.490	3,409.490	14.24	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,691.58000		4.69158	4,857.68000	4.85768	4,691.580	4,691.580	14.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,462.30000		4.46230	4,326.48000	4.32648	4,462.300	4,462.300	14.37	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,604.46000		3.60446	3,747.13000	3.74713	3,604.460	3,604.460	14.37	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	6,991.96000		6.99196	6,811.57000	6.81157	6,991.960	6,991.960	14.64	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,015.12000		2.01512	2,113.22000	2.11322	2,015.120	2,015.120	14.64	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	8,425.14000		8.42514	8,225.24000	8.22524	8,425.140	8,425.140	14.77	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,466.18000		1.46618	1,544.77000	1.54477	1,466.180	1,466.180	14.77	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.49930		116.59393	8.53318	116.31172			13.60	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,806.79000		5.80679	5,970.67000	5.97067	5,806.790	5,806.790	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,041.79000		4.04179	3,923.46000	3.92346	4,041.790	4,041.790	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,079.28000		4.07928	3,960.19000	3.96019	4,079.280	4,079.280	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	8.30	Put	5,759.10000		5.75910		5,922.22000	5.92222	5,759.100	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,116.98000		4.11698		3,997.12000	3.99712	4,116.980	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,711.70000		5.71170		5,874.05000	5.87405	5,711.700	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,779.10000		6.77910		6,613.09000	6.61309	6,779.100	13.82	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,342.18000		3.34218		3,458.38000	3.45838	3,342.180	13.82	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.59805		118.22286		8.63318	117.93690		12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,921.33000		3.92133		3,812.27000	3.81227	3,921.330	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,742.77000		7.74277		7,919.67000	7.91967	7,742.770	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,954.76000		3.95476		3,845.04000	3.84504	3,954.760	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,690.89000		7.69089		7,867.13000	7.86713	7,690.890	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,988.35000		3.98835		3,877.97000	3.87797	3,988.350	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,639.26000		7.63926		7,814.84000	7.81484	7,639.260	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,188.68000		8.18868		8,012.97000	8.01297	8,188.680	13.29	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,654.56000		3.65456		3,764.81000	3.76481	3,654.560	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			277.14309		277.14309		277.14024	277.14024			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	2,846.91000		2.84691		2,849.76000	2.84976	2,846.910		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	2,856.91000		2.85691		2,859.76000	2.85976	2,856.910		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	2,866.91000		2.86691		2,869.76000	2.86976	2,866.910		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.03342		104.31905		5.06071	104.29583		1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	255.82000		0.25582		242.39000	0.24239	255.820		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	80.21000		0.08021		90.00000	0.09000	80.210		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	261.71000		0.26171		248.08000	0.24808	261.710		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	77.61000		0.07761		87.20000	0.08720	77.610		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	267.56000		0.26756		253.72000	0.25372	267.560		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	74.97000		0.07497		84.35000	0.08435	74.970		0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.92212		105.69090		4.96104	105.66735		0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	183.50000		0.18350		174.55000	0.17455	183.500		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	293.79000		0.29379		308.39000	0.30839	293.790		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	186.09000		0.18609		177.04000	0.17704	186.090		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	290.32000		0.29032		304.82000	0.30482	290.320		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	188.70000		0.18870		179.56000	0.17956	188.700		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	286.87000		0.28687		301.28000	0.30128	286.870		0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.50652		102.71370		4.57200	102.68996		0.64	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	382.23000		0.38223		366.12000	0.36612	382.230		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	98.79000		0.09879		106.42000	0.10642	98.790		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	384.78000		0.38478		368.60000	0.36860	384.780		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	97.73000		0.09773		105.29000	0.10529	97.730		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	387.32000		0.38732		371.09000	0.37109	387.320		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	96.67000		0.09667		104.18000	0.10418	96.670		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

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			214.12425		214.12425		214.12011	214.12011			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	5,134.25000		5.13425	5,130.11000	5.13011		5,134.250		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	5,124.25000		5.12425	5,120.11000	5.12011		5,124.250		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	5,114.25000		5.11425	5,110.11000	5.11011		5,114.250		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			7.03379		107.18395	7.06118	107.09643			4.63	0.00	0	10,389.00
R203	On 06/02/2014	Bond Future	5.95	Call	4.53000		0.00453	4.27000	0.00427		4.530	4.50	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,541.81000		3.54181	3,629.07000	3.62907		3,541.810	4.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	14.88000		0.01488	13.92000	0.01392		14.880	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,921.46000		2.92146	3,008.02000	3.00802		2,921.460	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	15.77000		0.01577	14.75000	0.01475		15.770	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,889.28000		2.88928	2,975.78000	2.97578		2,889.280	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	16.71000		0.01671	15.63000	0.01563		16.710	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,857.16000		2.85716	2,943.60000	2.94360		2,857.160	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	342.02000		0.34202	320.83000	0.32083		342.020	4.60	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	963.88000		0.96388	1,030.21000	1.03021		963.880	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.18050		104.43329	7.21026	104.34461			4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	77.53000		0.07753	73.37000	0.07337		77.530	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,484.75000		4.48475	4,569.27000	4.56927		4,484.750	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	79.45000		0.07945	75.20000	0.07520		79.450	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,455.29000		4.45529	4,539.72000	4.53972		4,455.290	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	81.42000		0.08142	77.07000	0.07707		81.420	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,425.88000		4.42588	4,510.21000	4.51021		4,425.880	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	712.38000		0.71238	684.63000	0.68463		712.380	4.70	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,733.74000		1.73374	1,794.67000	1.79467		1,733.740	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,519.04000		1.51904	1,471.46000	1.47146		1,519.040	4.79	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	867.17000		0.86717	908.27000	0.90827		867.170	4.79	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.33311		105.84789	7.36558	105.75812			4.37	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	827.23000		0.82723	798.81000	0.79881		827.230	4.31	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,202.51000		2.20251	2,263.86000	2.26386		2,202.510	4.31	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,482.38000		1.48238	1,531.59000	1.53159		1,482.380	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,363.05000		1.36305	1,322.49000	1.32249		1,363.050	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,468.35000		1.46835	1,517.28000	1.51728		1,468.350	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,376.72000		1.37672	1,335.88000	1.33588		1,376.720	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,390.46000		1.39046	1,349.34000	1.34934		1,390.460	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,454.41000		1.45441	1,503.06000	1.50306		1,454.410	4.38	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.50211		103.16572	7.53779	103.07481			4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	871.19000		0.87119	842.96000	0.84296		871.190	4.15	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,576.73000		2.57673	2,639.41000	2.63941		2,576.730	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	880.07000		0.88007	851.62000	0.85162		880.070	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,559.59000		2.55959	2,622.05000	2.62205		2,559.590	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	889.00000		0.88900	860.34000	0.86034		889.000	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,542.50000		2.54250	2,604.75000	2.60475		2,542.500	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			9.19732		93.63216	9.22373	93.39532				0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,531.15000		1.53115	1,294.31000	1.29431		1,531.150		0.00	0	0.00

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	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,618.58000		1.61858	1,381.74000	1.38174	1,618.580	1,618.580	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,705.87000		1.70587	1,469.03000	1.46903	1,705.870	1,705.870	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.29959		94.86347		9.32685	94.62350			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	617.77000		0.61777	377.80000	0.37780	617.770	617.770	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	704.97000		0.70497	465.00000	0.46500	704.970	704.970	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	792.03000		0.79203	552.06000	0.55206	792.030	792.030	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.40251		91.89073		9.43065	91.64766			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	3,226.72000		3.22672	3,469.79000	3.46979	3,226.720	3,226.720	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,135.28000		3.13528	3,378.35000	3.37835	3,135.280	3,135.280	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	3,043.98000		3.04398	3,287.05000	3.28705	3,043.980	3,043.980	0.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.28061		104.02774		7.30756	103.91723		6.67	0.00	0	29,549.00
R204	On 06/02/2014	Bond Future	6.39	Call	31.62000		0.03162	29.94000	0.02994	31.620	31.620	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,766.86000		3.76686	3,875.69000	3.87569	3,766.860	3,766.860	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	33.29000		0.03329	31.52000	0.03152	33.290	33.290	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,725.68000		3.72568	3,834.42000	3.83442	3,725.680	3,725.680	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	35.03000		0.03503	33.16000	0.03316	35.030	35.030	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,684.59000		3.68459	3,793.23000	3.79323	3,684.590	3,684.590	6.50	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.41066		105.39577		7.43941	105.28377		6.47	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	149.39000		0.14939	142.41000	0.14241	149.390	149.390	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,667.49000		5.66749	5,772.51000	5.77251	5,667.490	5,667.490	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	152.73000		0.15273	145.61000	0.14561	152.730	152.730	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,629.28000		5.62928	5,734.16000	5.73416	5,629.280	5,629.280	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	156.14000		0.15614	148.87000	0.14887	156.140	156.140	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,591.15000		5.59115	5,695.88000	5.69588	5,591.150	5,591.150	6.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.54301		102.79245		7.57371	102.67907		6.53	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,256.19000		2.25619	2,320.32000	2.32032	2,256.190	2,256.190	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,874.66000		1.87466	1,825.41000	1.82541	1,874.660	1,874.660	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,892.43000		1.89243	1,842.86000	1.84286	1,892.430	1,892.430	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,236.85000		2.23685	2,300.66000	2.30066	2,236.850	2,236.850	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,910.31000		1.91031	1,860.42000	1.86042	1,910.310	1,910.310	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,217.63000		2.21763	2,281.12000	2.28112	2,217.630	2,217.630	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,536.74000		2.53674	2,476.59000	2.47659	2,536.740	2,536.740	6.60	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,665.56000		1.66556	1,718.79000	1.71879	1,665.560	1,665.560	6.60	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.67827		104.22849		7.71117	104.11364		6.39	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,401.97000		1.40197	1,365.21000	1.36521	1,401.970	1,401.970	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,841.58000		3.84158	3,919.67000	3.91967	3,841.580	3,841.580	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,414.72000		1.41472	1,377.72000	1.37772	1,414.720	1,414.720	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,818.38000		3.81838	3,896.23000	3.89623	3,818.380	3,818.380	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,427.55000		1.42755	1,390.30000	1.39030	1,427.550	1,427.550	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,795.26000		3.79526	3,872.86000	3.87286	3,795.260	3,795.260	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,043.31000		3.04331	2,980.94000	2.98094	3,043.310	3,043.310	6.50	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,961.53000		1.96153	2,014.01000	2.01401	1,961.530	1,961.530	6.50	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.57927		98.98355		7.60093	98.88268		8.56	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	42.46000		0.04246		41.56000	0.04156	42.460	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,540.64000		4.54064		4,640.61000	4.64061	4,540.640	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	44.50000		0.04450		43.54000	0.04354	44.500	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,493.48000		4.49348		4,593.39000	4.59339	4,493.480	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	46.63000		0.04663		45.60000	0.04560	46.630	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,446.45000		4.44645		4,546.29000	4.54629	4,446.450	8.36	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.70558		100.28521		7.72844	100.18305		8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	160.71000		0.16071		155.64000	0.15564	160.710	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,233.63000		7.23363		7,330.72000	7.33072	7,233.630	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	164.17000		0.16417		159.00000	0.15900	164.170	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,188.43000		7.18843		7,285.42000	7.28542	7,188.430	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	167.70000		0.16770		162.42000	0.16242	167.700	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,143.32000		7.14332		7,240.20000	7.24020	7,143.320	8.04	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.83362		98.00341		7.85779	97.89993		8.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,178.88000		2.17888		2,135.96000	2.13596	2,178.880	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,796.55000		2.79655		2,857.11000	2.85711	2,796.550	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,773.38000		2.77338		2,833.66000	2.83366	2,773.380	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,198.87000		2.19887		2,155.67000	2.15567	2,198.870	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,218.97000		2.21897		2,175.49000	2.17549	2,218.970	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,750.34000		2.75034		2,810.34000	2.81034	2,750.340	8.21	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.95774		99.37261		7.98330	99.26782		8.17	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,863.76000		1.86376		1,828.87000	1.82887	1,863.760	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,438.75000		4.43875		4,508.65000	4.50865	4,438.750	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,879.37000		1.87937		1,844.25000	1.84425	1,879.370	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,412.02000		4.41202		4,481.69000	4.48169	4,412.020	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,895.06000		1.89506		1,859.73000	1.85973	1,895.060	8.09	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,385.39000		4.38539		4,454.85000	4.45485	4,385.390	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			7.74631		97.09064		7.76789	96.97803		9.39	0.00	0	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	26.35000		0.02635		25.82000	0.02582	26.350	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,465.60000		5.46560		5,577.68000	5.57768	5,465.600	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	27.74000		0.02774		27.16000	0.02716	27.740	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,411.08000		5.41108		5,523.11000	5.52311	5,411.080	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	29.25000		0.02925		28.63000	0.02863	29.250	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,356.72000		5.35672		5,468.71000	5.46871	5,356.720	9.12	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.85903		94.97147		7.88164	94.85736		9.57	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	142.03000		0.14203		137.36000	0.13736	142.030	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,492.21000		8.49221		8,601.65000	8.60165	8,492.210	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	145.29000		0.14529		140.53000	0.14053	145.290	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,439.46000		8.43946		8,548.81000	8.54881	8,439.460	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	148.62000		0.14862		143.75000	0.14375	148.620	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,386.80000		8.38680		8,496.04000	8.49604	8,386.800	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.97157		96.25789		7.99525	96.14238		9.00	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
R208	On 07/08/2014	Bond Future	7.79	Put	3,143.68000		3.14368		3,212.46000	3.21246	3,143.680	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,252.17000		2.25217		2,205.44000	2.20544	2,252.170	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,274.52000		2.27452		2,227.46000	2.22746	2,274.520	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,116.66000		3.11666		3,185.11000	3.18511	3,116.660	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,297.00000		2.29700		2,249.61000	2.24961	2,297.000	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,089.81000		3.08981		3,157.93000	3.15793	3,089.810	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,498.64000		3.49864		3,435.65000	3.43565	3,498.640	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,007.70000		2.00770		2,060.22000	2.06022	2,007.700	9.17	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.08582		94.20590		8.11067	94.08887		9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,792.22000		1.79222		1,755.07000	1.75507	1,792.220	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,897.40000		4.89740		4,977.28000	4.97728	4,897.400	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,809.43000		1.80943		1,772.01000	1.77201	1,809.430	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,865.58000		4.86558		4,945.19000	4.94519	4,865.580	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,826.74000		1.82674		1,789.06000	1.78906	1,826.740	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,833.88000		4.83388		4,913.23000	4.91323	4,833.880	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,181.68000		4.18168		4,115.17000	4.11517	4,181.680	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,254.42000		2.25442		2,304.94000	2.30494	2,254.420	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			9.10496		75.30148		9.13128	75.10673		19.71	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	420.00000		0.42000		402.81000	0.40281	420.000	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,804.48000		4.80448		4,982.04000	4.98204	4,804.480	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	433.71000		0.43371		415.93000	0.41593	433.710	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,737.06000		4.73706		4,914.03000	4.91403	4,737.060	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	447.75000		0.44775		429.36000	0.42936	447.750	19.49	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,670.11000		4.67011		4,846.47000	4.84647	4,670.110	19.49	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.19845		73.14729		9.22557	72.94993		20.22	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	488.20000		0.48820		471.13000	0.47113	488.200	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,552.97000		11.55297		11,733.26000	11.73326	11,552.970	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	497.42000		0.49742		480.04000	0.48004	497.420	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,471.53000		11.47153		11,651.51000	11.65151	11,471.530	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	506.76000		0.50676		489.09000	0.48909	506.760	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,390.35000		11.39035		11,570.04000	11.57004	11,390.350	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,457.09000		1.45709		1,412.08000	1.41208	1,457.090	19.86	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,844.03000		6.84403		6,996.38000	6.99638	6,844.030	19.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,779.32000		2.77932		2,703.75000	2.70375	2,779.320	20.10	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,249.53000		4.24953		4,371.32000	4.37132	4,249.530	20.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,605.81000		4.60581		4,497.28000	4.49728	4,605.810	20.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,457.97000		2.45797		2,546.80000	2.54680	2,457.970	20.37	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,151.66000		5.15166		5,034.91000	5.03491	5,151.660	20.45	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,108.71000		2.10871		2,189.32000	2.18932	2,108.710	20.45	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,676.54000		5.67654		5,552.50000	5.55250	5,676.540	20.52	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,823.27000		1.82327		1,896.59000	1.89659	1,823.270	20.52	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,127.65000		6.12765		5,997.78000	5.99778	6,127.650	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,610.54000		1.61054		1,678.03000	1.67803	1,610.540	20.58	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.29020		74.13813		9.31812	73.93821		19.86	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,687.78000		3.68778		3,605.58000	3.60558	3,687.780	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,518.92000		5.51892		5,636.64000	5.63664	5,518.920	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,719.33000		3.71933		3,636.61000	3.63661	3,719.330	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,475.89000		5.47589		5,593.09000	5.59309	5,475.890	19.76	0.00	0	0.00

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 07/08/2014	Bond Future	9.06	Call	3,751.01000		3.75101	3,667.79000	3.66779		3,751.010	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,433.11000		5.43311	5,549.81000	5.54981		5,433.110	19.76	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.38139		72.02887	9.41014	71.82627			19.98	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,021.19000		4.02119	3,938.77000	3.93877		4,021.190	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,871.28000		6.87128	6,991.46000	6.99146		6,871.280	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,051.11000		4.05111	3,968.25000	3.96825		4,051.110	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,826.20000		6.82620	6,945.94000	6.94594		6,826.200	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,081.15000		4.08115	3,997.85000	3.99785		4,081.150	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,781.35000		6.78135	6,900.65000	6.90065		6,781.350	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			161.51121		161.51121	161.50817	161.50817				0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	21.21000		0.02121	18.17000	0.01817		21.210		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	11.21000		0.01121	8.17000	0.00817		11.210		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	1.21000		0.00121	0.00000	0.00000		1.210		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000	1.83000	0.00183		0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.05419		129.05419	129.05805	129.05805				0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	64.19000		0.06419	68.05000	0.06805		64.190		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	54.19000		0.05419	58.05000	0.05805		54.190		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	44.19000		0.04419	48.05000	0.04805		44.190		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			131.27769		131.27769	131.27684	131.27684				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	1,712.31000		1.71231	1,713.16000	1.71316		1,712.310		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	1,722.31000		1.72231	1,723.16000	1.72316		1,722.310		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	1,732.31000		1.73231	1,733.16000	1.73316		1,732.310		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			8.90257		86.63523	8.93404	86.39586			17.68	0.00	0	21,529.00
R213	On 06/02/2014	Bond Future	8.29	Call	376.93000		0.37693	355.92000	0.35592		376.930	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,242.45000		5.24245	5,460.81000	5.46081		5,242.450	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	389.53000		0.38953	367.82000	0.36782		389.530	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,172.37000		5.17237	5,390.03000	5.39003		5,172.370	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	402.38000		0.40238	379.95000	0.37995		402.380	17.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,102.65000		5.10265	5,319.59000	5.31959		5,102.650	17.48	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.99921		84.23714	9.03167	83.99455			18.35	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	542.36000		0.54236	519.05000	0.51905		542.360	17.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.64	Put	11,697.39000		11.69739		11,916.67000	11.91667	11,697.390	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	552.11000		0.55211		528.42000	0.52842	552.110	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,617.44000		11.61744		11,836.34000	11.83634	11,617.440	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	561.99000		0.56199		537.92000	0.53792	561.990	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,537.74000		11.53774		11,756.26000	11.75626	11,537.740	17.92	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.09547		85.37814		9.12895	85.13233		17.90	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,826.04000		3.82604		3,723.96000	3.72396	3,826.040	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,737.33000		5.73733		5,881.06000	5.88106	5,737.330	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,693.55000		5.69355		5,836.66000	5.83666	5,693.550	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,858.27000		3.85827		3,755.57000	3.75557	3,858.270	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,890.65000		3.89065		3,787.34000	3.78734	3,890.650	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,650.01000		5.65001		5,792.51000	5.79251	5,650.010	17.84	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.19265		83.03249		9.22718	82.78338		17.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,249.91000		4.24991		4,145.77000	4.14577	4,249.910	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,858.41000		6.85841		7,003.38000	7.00338	6,858.410	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,280.91000		4.28091		4,176.23000	4.17623	4,280.910	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,813.80000		6.81380		6,958.23000	6.95823	6,813.800	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,312.03000		4.31203		4,206.82000	4.20682	4,312.030	17.71	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,769.40000		6.76940		6,913.30000	6.91330	6,769.400	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			9.20553		76.12477		9.23188	75.92326		21.16	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,241.46000		1.24146		1,193.44000	1.19344	1,241.460	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,925.26000		2.92526		3,078.75000	3.07875	2,925.260	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,270.35000		1.27035		1,221.25000	1.22125	1,270.350	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,874.59000		2.87459		3,027.00000	3.02700	2,874.590	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,299.66000		1.29966		1,249.48000	1.24948	1,299.660	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,824.49000		2.82449		2,975.82000	2.97582	2,824.490	21.04	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.29671		73.84109		9.32385	73.63697		21.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,713.72000		2.71372		2,642.20000	2.64220	2,713.720	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,089.09000		5.08909		5,221.69000	5.22169	5,089.090	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,744.65000		2.74465		2,672.49000	2.67249	2,744.650	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,040.54000		5.04054		5,172.50000	5.17250	5,040.540	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,775.78000		2.77578		2,702.98000	2.70298	2,775.780	21.63	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,992.32000		4.99232		5,123.64000	5.12364	4,992.320	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			9.26145		98.68645		9.28784	98.42802			0.00	0	12,135.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,710.28000		1.71028		1,968.71000	1.96871	1,710.280		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,609.01000		1.60901		1,867.44000	1.86744	1,609.010		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,507.93000		1.50793		1,766.36000	1.76636	1,507.930		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.35501		95.56249		9.38224	95.30063			0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	3,127.42000		3.12742		3,389.28000	3.38928	3,127.420		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	3,025.29000		3.02529		3,287.15000	3.28715	3,025.290		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,923.35000		2.92335		3,185.21000	3.18521	2,923.350		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RAIN		On 17/03/2014	Foreign Exchange Future		21,115.18000	21,115.18000	21,157.79000	21,157.79000			0.00	0	0.00
Total for Derivatives :											120,617,659.06	13,066	2 159 357.00
<u>i-Bonds</u>													
AA02		On 28/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.12703			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond		6.78000	105.31636	6.78000	105.29697			0.00	0	0.00
AA04		On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.27325			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond		8.45000	106.13724	8.45000	106.11298			0.00	0	4,000,000,000.00
AB010		On 21/11/2022	Spot Bond		0.00000	100.00000	0.00000	100.82474			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond		0.00000	100.00000	0.00000	100.93572			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond		9.31500	97.16150	9.31500	97.13706			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond		7.08000	103.45565	7.08000	103.43577			0.00	0	476,200,000.00
AB07		On 07/03/2014	Spot Bond		5.58000	107.84377	5.58000	103.46676			0.00	0	1,010,000,000.00
AB08		On 03/05/2017	Spot Bond		0.00000	100.00000	0.00000	101.27023			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond		8.60500	106.59587	8.60500	106.57105			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond		0.84000	136.39588	0.84000	136.38433			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond		2.35000	128.19017	2.35000	261.74303			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.82091			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.50039			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.89100			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.38748			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond		0.00000	100.00000	0.00000	100.40457			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond		0.00000	100.00000	0.00000	100.41583			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond		0.00000	100.00000	0.00000	101.19471			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond		7.54000	108.02917	7.54000	108.00708			0.00	0	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.20213			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond		6.83000	104.47869	6.83000	104.45931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.78312			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05301			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.87972			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.96278			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.95923			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.21903			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.32882			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.24491			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.27876			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.78254			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	102.26643			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.29000	136.41495		5.29000	131.33576			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.05000	126.67800		3.05000	126.65962			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.79000	117.83775		2.79000	117.82153			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.44000	101.64400		4.44000	101.62562			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.91000	103.93892		5.91000	103.91608			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	11.00500	117.17613		11.00500	109.40555			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.81876			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.17527			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.21176			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.22236			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.09000	110.72098		4.09000	110.70185			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	39.51163		100.00000	39.41378			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.09000	164.52786		2.09000	164.50835			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	154.90523		2.76000	154.88405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.12000	166.33203		2.12000	166.31216			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.04500	170.99438		2.04500	170.97430			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.00125	73.17480		8.00125	73.15937			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.00125	73.17480		8.00125	73.15937			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.55000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.29025			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	91.27000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.21000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.65000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	86.92000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	86.38000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.01731			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.89973			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	85.96000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.37000	102.58856		6.37000	102.57089			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.71000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.95000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.08000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19073			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.07000	114.29421		7.07000	114.27229			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.83533			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	84.25000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	84.37000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.79000	93.39927		2.79000	101.14566			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.75000		98.95601		2.75000	147.22380			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.64500		112.70055		2.64500	194.85164			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	83.05000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.57500		91.81115		9.57500	91.78743			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	92.12000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.80000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	104.64660			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.64000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.91000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.75000		105.95851		9.75000	105.93080			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	9.69500		106.37495		9.69500	106.34728			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.90000		90.55579		8.90000	90.53412			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.87000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	106.03000			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	9.79000		105.65711		9.79000	105.62937			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.22000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.52759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond		8.30500	108.53704		8.30500	108.51264			0.00	0	85,400,000.00
ABS5	On 01/05/2015	Spot Bond		6.73000	103.48371		6.73000	103.46479			131,235,000,000.00	19,500,000	539,500,000.00
ABS6	On 01/06/2020	Spot Bond		8.89000	97.52976		8.89000	97.50645			0.00	0	71,400,000.00
ABS7	On 11/09/2026	Spot Bond		9.95000	94.68771		9.95000	94.66231			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.43000	106.75672		7.43000	106.73521			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.54000	131.01545		1.54000	128.48262			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.16000	130.14028		2.16000	265.72619			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.78000	125.05619		0.78000	127.83485			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.06000	125.07427		2.06000	127.57168			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	40.69380		100.00000	40.59303			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.23000	107.63987		11.23000	107.60740			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.20986			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.36042		100.00000	2.35457			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.24239			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.70329			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	14.06918		100.00000	14.03434			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.17733			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	60.68349		11.00000	60.66614			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	14.06918		100.00000	14.03434			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.90273			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	100.38634			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.42654			0.00	0	0.00

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	100.36840			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38053			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38586			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.41940			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.41940			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.44123			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.35873			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.44123			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.39755			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.71436			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.35186			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.21598			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.37331			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.38521			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.39004			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.38035			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.35874			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.34500	103.39112		9.34500	103.45910			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.32972			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.32500	108.53901		7.32500	104.01900			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.26756			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.43726			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.15652			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	101.34433			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	80.20171			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	162.00793			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	162.05900			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.36836			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.91413			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.91413			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.34433			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.78247			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.35620			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.35329			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.45594			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.71081			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.45583			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.95874			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.06333			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.42952			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.65880			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.24976			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.36983			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.31120			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.30584			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.36225			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.01829			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32339			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31511			0.00	0	0.00

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	100.33119			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.36128			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34426			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32485			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33021			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.07809		10.23000	103.04969			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.33539			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32729			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.45593			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.81596			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.30623			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.39000	102.21886		9.39000	102.19310			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35975			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.10419		1.75000	110.21578			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32972			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.33052			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34849			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.36048			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.33651			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.35809			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.34610			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37245			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.55564			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.36288			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.75973			0.00	0	0.00

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	100.35809			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.35118			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.37167			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.37797			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.32713			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.33444			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.37952			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.37150			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39875			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.35089			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39492			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39635			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39875			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	90.49260			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.37963			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.37963			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	119.08857			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	119.94495			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.32690			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.32354			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.81875			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.33266			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.33410			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.34849			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.32739			0.00	0	0.00

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	100.32690			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.36264			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.27262			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.37872			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.58254			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	9.72102		100.00000	9.69747			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.83253			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.92748			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.99068			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.47859			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.64466			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.86601			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.43238			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.94000	98.66348		7.94000	98.64238			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.89811			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	102.23980			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.37000	103.57384		8.37000	103.55038			0.00	0	79,100,000.00
AIR02	On 30/04/2023	Spot Bond		9.39000	116.22111		9.39000	116.19181			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	56.26516		100.00000	56.12582			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.15000	110.93221		7.15000	110.91069			0.00	0	2,890,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	66.97633		100.00000	66.81408			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.66748		100.00000	13.63707			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.00000	152.21135		3.00000	152.18953			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.79000	104.93539		4.79000	131.33504			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.50931			0.00	0	0.00

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	100.46953			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.43259			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.90038			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.28793			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.52258			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.45744			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.30287			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.08232			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.86000		106.20674		8.86000	106.18145			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.83145			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.61565			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.17421			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.60744			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.62693			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.51500		101.10024		9.51500	101.07442			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.03000		110.55606		7.03000	110.53506			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.03545			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.02533			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.81000		103.67872		6.81000	103.65965			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.75500		106.35316		8.75500	106.32813			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.17417			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.84013		103.61977		10.84013	102.22294			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.71812		101.43930		10.71812	100.92027			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.76785		101.31388		10.76785	100.85120			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.18989			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	10.82154		101.08766		10.82154	100.76852			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.95129		99.74903		11.95129	99.68459			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.19463			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.19463			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.19470			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.09013		100.07551		11.09013	100.11055			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.00011		102.35359		11.00011	100.78965			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.71812		101.43930		10.71812	100.92027			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.97950		101.32803		10.97950	100.91665			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.20717		94.97785		10.20717	100.43619			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.18427			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.18140			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.18140			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.17129			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.41001		100.50200		10.41001	100.37044			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.53000		99.07125		11.53000	98.96591			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.47459			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.45500		65.63790		11.45500	96.50435			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.16647			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		81.21604		12.22500	100.17854			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.17864			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.26000		64.67749		11.26000	96.57296			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.17313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.17772			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.17772			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.85392			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.17092			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.12967			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.18021			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.11561			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.18021			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.84013	103.57072		13.84013	102.24511			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.21222	100.66054		15.21222	100.63753			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.12152	100.58861		14.12152	100.43779			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.23703			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.23703			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.23703			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.24607			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	12.69135		100.00000	12.66727			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.06441		100.00000	19.01721			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.35076		100.00000	17.30780			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.71035		100.00000	10.68383			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.71274		100.00000	10.68591			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.94932		100.00000	12.91726			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.22037		100.00000	11.19258			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	83.58658		100.00000	83.40605			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.27665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.22218			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.22752			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.06000	104.11326		2.06000	170.83232			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.31000	96.67621		8.31000	140.09035			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.31000	98.02383		8.31000	140.42982			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.69500	97.15708		8.69500	97.13436			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.35675			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.97655			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	100.57911			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.33898			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	85.58140		100.00000	85.18519			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.95000	99.08222		7.95000	99.06088			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.32488			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.41339			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.44536			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55194			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.65849			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.95650			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	10.40414		100.00000	10.37893			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.19241			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.25828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.28650			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.29591			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.40878			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.55921			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	10.17948		100.00000	10.15482			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	10.17948		100.00000	10.15482			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.37067			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.40197			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.41050			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.30500	104.13458		8.30500	104.11117			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.43608			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48139			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.83462		100.00000	5.82017			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.83462		100.00000	5.82017			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.15500	106.54207		6.15500	106.52452			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.25150			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.59531			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.13399			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.49226			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.74414			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.87813			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.73359			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.77548			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.85154			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.16723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.69144			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	39.52614		100.00000	39.42717			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	13.19098		100.00000	13.15832			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.94231			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.63000	107.35489		6.63000	107.33554			0.00	0	36,800,000.00
CBL08	On 02/11/2016	Spot Bond		9.40500	113.95133		9.40500	113.92240			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.96333			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.66417			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.10500	104.71143		9.10500	104.68568			0.00	0	694,500,000.00
CBL12	On 06/09/2018	Spot Bond		11.17000	104.37772		11.17000	104.34638			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.76731			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.42000	105.49319		11.42000	105.46136			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.18682			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.29500	101.71862		9.29500	101.69310			0.00	0	108,300,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.14079			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.86000	100.90024		11.86000	100.86865			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.21617			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.56082			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.12872			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.22500	93.56240		10.22500	93.53663			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.14000	115.09960		10.14000	115.06834			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.99000	111.22313		9.99000	111.19335			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.33000	116.05508		9.33000	116.02585			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.83646			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.65500	104.10634		11.65500	104.07376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.22815			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.29236			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.77218			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.19192			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.74617			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.78750			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.65663			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.63849			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.73438			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.45608			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.15273			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		94.36667	100.00000	93.91298				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		94.36667	100.00000	93.91298				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		94.36667	100.00000	93.91298				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.36843			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		94.36667	100.00000	93.91298				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.66121			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.53238			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.19090	10.11000	100.16360				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.53238			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01753			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		115.27629	2.76000	115.26061				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
CLN193	On 29/08/2021	Spot Bond	3.14000		112.25007	3.14000	115.25482				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond		8.25000	102.94579		8.25000	102.92279			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	100.53238			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.53238			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	120.32839		3.10000	114.85146			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.06015		2.40000	114.59760			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.52994			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.90056			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.89911			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.13000	102.87250		8.13000	102.84998			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.89651			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.89812			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.48769			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.49862			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.18000	103.01446		8.18000	102.99177			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.18000	103.01446		8.18000	102.99177			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.90443			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.86049			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.23000	101.84984		8.23000	101.82727			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.37814			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.41982			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.83114			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.83114			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	77.61787		100.17539	77.30948			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.57481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.99433			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.38387			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.78969			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.84447			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.46045		9.35000	103.43477			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.46045		9.35000	103.43477			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.78940			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.79173			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.54032			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.33316			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.37805			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.30646			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19900			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19900			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19900			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19900			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19900			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.20436			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.21313			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.21313			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.21313			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.21313			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.21313			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.21461			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.19000	104.61777		9.19000	104.59181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.87305			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.35352			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.35352			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.30085			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.43395			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.22737			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34370			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34131			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35150			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.85299			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.96446			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35052			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	104.59431			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56742			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.27407			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.19769			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.33170			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38680			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38680			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38680			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38680			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.09980			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.70454			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54131			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24428			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15427			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24428			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.01524			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.40579			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17603			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17603			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17468			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	119.46856			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.05234			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	119.13538			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	119.06397			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	119.18008			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	117.27218			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	117.84495			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	120.03054			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.15832			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.85500	94.06309		10.85500	94.03564			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.37500	95.67232		11.37500	95.64308			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16621			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.40447			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.12920			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.45907			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.46688			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	106.02375		8.80500	101.63177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.35089				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.47539				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	114.75079				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.36862				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.37579				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.40352				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.37963				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54118				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54118				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54118				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.42669				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.25778				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.27479				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16621				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.81947				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	103.94421				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.26222				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.41581				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.47349				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16728				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54864				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.44666				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.33235				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.39014				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.40038				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.07832				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.26022				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.16198				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000	0.00000	101.31478				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.06663				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.36289				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000	0.00000	100.92998				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.87190				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	100.51210				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.39920	7.01000	38.01166				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000	0.00000	142.69814				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	8.69500		97.15708	8.69500	130.01473				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.31000		31.92950	8.31000	140.09035				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.31000		32.33003	8.31000	140.42982				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	87.53619				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	87.42962				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.94153				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.94153				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.38296				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.35582				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.36121				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.35809				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.45907				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.32257			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.91556			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.68000	111.31167		8.68000	107.87917			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.75500	101.70615		8.75500	101.68221			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.13500	113.48294		10.13500	113.45213			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.03000	105.73671		8.03000	105.71385			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.72500	108.53040		9.72500	108.50194			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.16500	96.17552		10.16500	96.14932			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.04000	96.72362		11.04000	96.69507			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.04000	89.59610		11.04000	89.56965			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.72875			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.76332			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.67441			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.20158			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.64038			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.22770			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.58500	89.54615		12.58500	89.51596			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.74372		100.00000	10.71712			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.15984			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.03000	98.19728		8.03000	98.17592			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.03830			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.20551			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.53886			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.79791			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.74931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.47254			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.10123			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.10659			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.91000	118.81769		6.91000	118.79552			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.34500	109.12897		8.34500	109.10473			20,209,086,500.00	2,421,700	4,248,400,000.00
DV23	On 27/02/2023	Spot Bond	8.79500	111.07996		8.79500	111.05399			21,817,756,500.00	2,480,700	9,467,600,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.43814			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.45769			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.80906			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.97500	133.67328		7.97500	133.64487			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	104.50306			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	104.34852		0.10000	131.24780			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.18000	115.63305		2.18000	115.61902			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.19000	103.19748		2.19000	103.18492			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.27000	103.38648		2.27000	103.37378			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.62500	109.16236		9.62500	109.13448			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.47500	109.87072		9.47500	109.84263			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.09000	101.52327		10.09000	101.49566			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.69500	90.14399		10.69500	94.22305			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.88918			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	102.20308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.41347		0.00		0	0.00	
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.98406		0.00		0	0.00	
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.76650		0.00		0	0.00	
EQ185U	On 11/06/2014	Spot Bond	100.00000	74.38017	100.00000	74.07407		0.00		0	0.00	
EQ187U	On 21/02/2014	Spot Bond	100.00000	89.24205	100.00000	89.02439		0.00		0	0.00	
EQ199U	On 15/01/2014	Spot Bond	100.00000	103.56875	100.00000	103.29108		0.00		0	0.00	
EQ201U	On 13/02/2014	Spot Bond	100.00000	91.02244	100.00000	90.79602		0.00		0	0.00	
EQ202U	On 12/03/2014	Spot Bond	100.00000	90.01088	100.00000	89.80106		0.00		0	0.00	
EQS01	On 18/11/2014	Spot Bond	3.00000	127.90943	3.00000	127.89104		0.00		0	0.00	
EQS02	On 01/07/2015	Spot Bond	11.09000	102.68063	11.09000	102.65001		0.00		0	0.00	
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.52696		0.00		0	0.00	
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.59284		0.00		0	0.00	
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.95993		0.00		0	0.00	
EQS07	On 09/04/2018	Spot Bond	9.78000	84.93220	9.78000	98.27517		0.00		0	0.00	
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.01873		0.00		0	0.00	
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.75708		0.00		0	0.00	
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.05702		0.00		0	0.00	
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.96868		0.00		0	0.00	
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.94074		0.00		0	0.00	
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.07740		0.00		0	0.00	
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.04181		0.00		0	0.00	
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.89388		0.00		0	0.00	
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.92115		0.00		0	0.00	
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.86652		0.00		0	0.00	
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.90702		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.85841			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.89217			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.56000		104.59876		6.56000	104.58020			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.57500		108.03893		7.57500	108.01686			15,081,825,000.00	1,991,000	17,748,491,000.00
ES23	On 25/01/2023	Spot Bond	8.46000		114.13024		8.46000	114.10455			24,494,238,000.00	2,895,300	24,139,595,300.00
ES26	On 02/04/2026	Spot Bond	8.90500		94.32657		8.90500	94.30399			1,618,595,062,500.00	181,762,500	8,766,062,500.00
ES33	On 15/09/2033	Spot Bond	9.72500		83.01241		9.75000	82.80668			1,379,264,657,500.00	141,826,700	85,763,200,000.00
ES42	On 25/04/2042	Spot Bond	9.94500		88.12900		9.94500	88.10550			0.00	0	11,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.80966			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.82513			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.20714			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.66576			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.86399			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.97098			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.04682		100.00000	12.01763			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.72334		100.00000	11.69494			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.38159			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.39842			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.43200			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.46551			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.03000		104.13151		7.03000	104.11164			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.26000		97.44752		9.26000	97.42329			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.45996			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.45989			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.45133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	101.75058				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.06000		104.09023	11.06000	104.05945				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	98.79734				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.16000		125.83350	2.16000	126.66247				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000		129.83001	2.19000	265.09247				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.50000		97.80687	2.50000	104.03660				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.73000		99.18810	2.73000	147.56917				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.53500		114.53886	2.53500	198.03054				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.34000		113.84500	7.34000	113.82234				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.00900		58.79705	8.00900	58.09919				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49100		37.54959	9.49100	36.64100				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.31257	9.72000	35.36985				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.94256				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.28324				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.85075				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.66072				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.24608				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.24608				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	100.89002				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.22401				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.43153				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.55671				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.36849				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.40827				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.95944				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC115		On 20/06/2017	Spot Bond	7.47000	100.38107	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.38107	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.54823			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39875			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	100.37819			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	113.17955			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39158			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.30616	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	100.41879			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	100.52464			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.50809			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	12.35379		100.09221	12.32317			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.35186			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.35632			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.42931			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.48453			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.14148			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.37354			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.39848			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	100.40336			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.36505			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.37006			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.49625			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.45456			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.43775			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.36288			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.38996		13.22500	54.37030			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.33987			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.34034			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.52353			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.35760			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.74500	89.18110		3.74500	92.25035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.37484			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.37484			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.97804			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.16621			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.56220			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.03547			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.35089			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.34178			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.45134			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.40686			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.06598			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.43459			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.58410			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.47254			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.36623			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.65565			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.28122			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.39151			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.64785			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.39987			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.39753			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	98.74238			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.33698			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.43115			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.40000		119.89328		3.40000	115.98417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.40525			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.40961			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.38000		109.81332		3.38000	116.14799			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.12000		99.22490		1.12000	121.39842			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.40000		106.84080		3.40000	115.98417			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.10000		105.01804		2.10000	123.00147			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.17000		104.00497		2.17000	126.52063			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.62868			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	96.27387			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.61437			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.62566			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.34900			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.40238			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	104.61189			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.47398			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.45562			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.38106			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.56916			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.38059			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.56445			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.07357			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	90.51294			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.72502		100.00000	8.70342			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		14.74781		100.00000	14.71129			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000		142.43226		4.24000	142.40702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.51974			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.69592			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	103.79269			0.00	0	0.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.17777			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.65858			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.12696			0.00	0	0.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.30287			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.70000	124.68894		2.70000	254.59168			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.20000	129.72678		2.20000	264.88163			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.92000	122.54703		2.92000	250.21681			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.53000	102.79764		2.53000	123.36235			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.33454			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.06000	127.58663		2.06000	123.67096			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.54782			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.21741			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.90000	93.21855		2.90000	93.20552			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	15.30094		104.97509	15.26138			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	19.32129		101.07593	19.27299			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	11.74920		100.44759	11.71998			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.40237			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	17.77543		100.76967	17.73111			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	105.13360		2.36500	105.12034			0.00	0	0.00
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.11300			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.46000	96.44290		2.46000	104.44265			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.28368			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.49000	96.16162		2.49000	104.13794			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.85559			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.40000	127.68282		2.40000	330.31546			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.21208			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.18979			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.11644			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.05914			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.78816			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.69528			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.18235			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.96331			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.91000	104.62878		5.91000	104.61195			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.25000	105.58921		6.25000	105.57127			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.28000	104.25097		7.28000	104.23038			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.81500	104.83715		7.81500	104.81495			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.02000	111.26361		8.02000	111.23959			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.63500	102.97204		8.63500	102.94800			0.00	0	120,200,000.00
FRX20	On 01/10/2020	Spot Bond		8.91500	101.53454		8.91500	101.51022			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.57500	91.81115		9.57500	91.78743			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.73000	107.60797		9.73000	107.57989			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.58500	95.09475		10.58500	95.06810			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.62000	78.16487		10.62000	78.14265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A1		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.28047			0.00	0	0.00
FS1A2		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.29552			0.00	0	0.00
FS1A3		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.30772			0.00	0	0.00
FS1A4		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.31259			0.00	0	0.00
FS1A5		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.32472			0.00	0	0.00
FS1B1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.34416			0.00	0	0.00
FS1C1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.35872			0.00	0	0.00
FS1D1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.42174			0.00	0	0.00
GBL01		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.30703			0.00	0	0.00
GFC03		On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.94611			0.00	0	0.00
GFC04		On 11/04/2017	Spot Bond	9.10500	103.34296		9.10500	103.31769			0.00	0	0.00
GOVEX1		On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT27		On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.00986			0.00	0	0.00
GRA309		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.39705			0.00	0	0.00
GRA310		On 18/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.95959			0.00	0	0.00
GRB93		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.69338			0.00	0	0.00
GRD195		On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.95619			0.00	0	0.00
GRD196		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.95616			0.00	0	0.00
GRD197		On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.95606			0.00	0	0.00
GRD198		On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.95625			0.00	0	0.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	99.95408			0.00	0	0.00
GRDC1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	99.93943			0.00	0	0.00
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.25697			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.28718			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.34555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.41799			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.51855			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	100.54370			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.78227			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.86165			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.48333			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.77472			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.50202			0.00	0	0.00
GRX01U		On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.17606			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.29817			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.68363			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.44314			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.46483			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.15685			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.22720			0.00	0	0.00
HILC08		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.09767			0.00	0	0.00
HILC09		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.98059			0.00	0	0.00
HM1B5U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7		On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8		On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.45612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond		7.71559	103.38655		7.71559	102.33624			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	101.53075			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.06862	103.45464		8.06862	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	101.62670			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.51928	103.54689		8.51928	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	101.74395			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.81650			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.84129			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.83474			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.11500	112.44876		8.11500	112.42446			0.00	0	2,939,200,000.00
HWAY23	On 07/12/2023	Spot Bond		1.97000	132.12606		1.97000	269.78227			0.00	0	8,869,500,000.00
HWAY24	On 07/12/2024	Spot Bond		1.95000	135.22373		1.95000	270.21351			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.69500	100.10002		9.69500	100.07426			0.00	0	1,206,500,000.00
HWAY35	On 31/07/2035	Spot Bond		9.66500	100.30202		9.66500	100.27629			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	33.84138		100.00000	33.75758			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	8.78377		100.00000	8.76202			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	67.39995		100.00000	67.23666			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	32.05579		100.00000	31.97813			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	17.76941		100.00000	17.72635			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	9.67398		100.00000	9.65054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond		1.85000	110.87434		1.85000	110.86197			369,350,650,000.00	199,649,000	64,243,272,700.00
I2038	On 31/01/2038	Spot Bond		2.30000	108.37759		2.30000	108.36419			885,450,780,000.00	384,978,600	21,744,869,300.00
I2046	On 31/03/2046	Spot Bond		2.42500	104.48678		2.42500	104.47343			496,472,432,500.00	204,730,900	43,687,470,600.00
I2050	On 31/12/2050	Spot Bond		2.33000	112.81132		2.33000	112.79717			97,238,123,000.00	41,733,100	17,500,000,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	92.15000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.23000	106.80526		7.23000	106.78431			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.48400			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.53589			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.52034			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.85000	107.41947		6.85000	103.07889			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.73000	106.51284		7.73000	106.49053			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.45500	108.46413		8.45500	108.43932			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.78000	106.42384		6.78000	102.25461			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.33876			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.86652			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.09000	113.36969		4.09000	113.35023			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.55000	104.87830		7.55000	104.85717			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.07821			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.14797			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.94000	105.79194		0.94000	127.23700			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.13000	105.77313		2.13000	126.93446			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.62869			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.74082			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.12500	104.59135		8.12500	104.56847			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.50937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.23254			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.91806			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.69000	97.65913		8.69000	97.63631			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.20500	90.98274		9.20500	90.96050			0.00	0	58,400,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.74452			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.20500	98.89876		8.20500	98.87691			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.25500	103.19570		9.25500	103.14398			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.13767			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.17482			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.49000	102.61427		7.49000	102.59376			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.47000	102.19961		8.47000	102.17657			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00303		100.00000	0.00302			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.27945			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.34266			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.87500	99.08091		8.87500	99.05727			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.10502		5.00000	101.09130			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.10502		5.00000	101.09130			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.18411		5.00000	102.17040			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.10502		5.00000	101.09130			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.27720		4.00000	101.26612			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.93736			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.88666			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.16577			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	109.90589		9.20000	109.87873			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.16218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.16218			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.05708			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.76154		100.00000	7.74232			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.25781			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.02756			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.91859			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.23000	102.44226		9.23000	102.41673			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.68891			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.84699			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.42868			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.65924			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.25170		100.00000	6.23656			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.25000	95.01188		5.25000	99.92813			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.25000	99.91377		5.25000	99.82769			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.25000	99.81336		5.25000	99.72746			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.35000	99.70771		5.35000	99.62035			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.35000	99.60581		5.35000	99.51863			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.35000	99.50412		5.35000	99.41712			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.35000	99.40263		5.35000	99.31581			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.45000	99.28839		5.45000	99.20015			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.45000	99.18546		5.45000	99.09740			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.45000	99.08274		5.45000	98.99486			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.04120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.83137			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.16177			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.84013	102.67042		10.84013	101.65460			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.84013	100.56405		10.84013	100.39926			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.32234			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.74754			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.31583			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.71920		6.50000	101.70133			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.38680			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.12317			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.76497			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.76497			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.86970			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.97049			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	97.76993			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.62224			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.37338			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.91219			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.89832			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.88678			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.94034			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.59360			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.30848			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.30812			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.24403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.01858			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.74041			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.64110			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.27878			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.32243			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.43424			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	98.29116		100.00000	98.05546			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.17129			0.00	0	0.00
INGR01		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.56018			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.61899			0.00	0	0.00
IP266U		On 08/01/2014	Spot Bond	100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.52671			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.56154			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.58481			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.24000	103.65445		8.24000	103.63146			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.28000	107.55951		6.28000	103.08338			0.00	0	3,400,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.56005			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.60500	106.40269		8.60500	106.37794			0.00	0	115,200,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.01731			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.94581			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.97262			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.32881			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.41000	103.34778		8.41000	103.32440			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.43977			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.70297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV017	On 31/01/2022	Spot Bond		3.22000	97.88779		3.22000	117.46811			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.91000	95.83925		3.91000	128.71949			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.03389			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	99.87981			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.82980			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.55370			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.23178			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.85000	90.55221		3.85000	91.32783			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.85000	90.47672		3.85000	97.56244			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.60786			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.20730			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.42868			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.76000	109.10258		11.76000	109.06815			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.65691			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.91000	94.82215		3.91000	128.71949			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.66847			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.31702			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.78544			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond		5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond		5.35000	99.67857		5.35000	99.59127			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.35000	99.57673		5.35000	99.48960			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond		5.35000	99.46060		5.35000	99.38815			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.35000	99.37367		5.35000	99.28690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA409		On 27/02/2014	Spot Bond		5.45000	99.25896	5.45000	99.17077			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond		5.45000	99.15609	5.45000	99.06808			0.00	0	0.00
IVA411		On 13/03/2014	Spot Bond		5.45000	99.05343	5.45000	98.96561			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond		0.00000	100.00000	0.00000	101.10308			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond		0.00000	100.00000	0.00000	101.28660			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond		0.00000	100.00000	0.00000	101.31536			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond		0.00000	100.00000	0.00000	101.22768			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond		0.00000	100.00000	0.00000	100.01638			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.38199			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond		0.00000	100.00000	0.00000	101.12136			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond		0.00000	100.00000	0.00000	101.08952			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.89483			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond		0.00000	100.00000	0.00000	101.11659			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.81227			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	100.90912			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.66057			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond		0.00000	100.00000	0.00000	99.89497			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond		0.00000	100.00000	0.00000	99.89417			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond		0.00000	100.00000	0.00000	99.89256			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond		0.00000	100.00000	0.00000	99.89980			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond		0.00000	100.00000	0.00000	101.44546			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond		0.00000	100.00000	0.00000	101.28655			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.35821			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond		0.00000	100.00000	0.00000	100.94690			0.00	0	0.00
IVF404		On 24/01/2014	Spot Bond		0.00000	100.00000	0.00000	101.11180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.90721			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	90.08864		100.00000	89.87913			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	82.88288		100.00000	82.51121			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	74.18699		100.00000	74.03651			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.32055			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	44.73543		100.00000	44.62705			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.06440			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.07897		100.00000	15.04244			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.84904			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	58.50666		100.00000	58.36492			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	59.89096		100.00000	59.74587			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	60.44456		100.00000	60.25585			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.70045			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.54855			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.69000	140.79176		8.69000	140.75868			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.61690			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.31278			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.25454			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.70500	99.93252		8.70500	99.90938			0.00	0	155,200,000.00
LGL03	On 03/04/2018	Spot Bond		8.85500	69.29370		8.85500	97.77882			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.35500	102.72389		9.35500	102.69837			0.00	0	52,500,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.70066			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.23000	99.84982		11.23000	99.81986			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.76778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFA1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.10773			0.00	0	0.00
LRFB1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.18853			0.00	0	0.00
LRFC1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.28537			0.00	0	0.00
LWCP01		On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.03296			0.00	0	0.00
MAQ040		On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.95712			0.00	0	0.00
MAQ041		On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.96913			0.00	0	0.00
MAQ042		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.71158			0.00	0	0.00
MAQ043		On 13/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.46716			0.00	0	0.00
MAQ044		On 07/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.14130			0.00	0	0.00
MAQ07U		On 11/04/2014	Spot Bond	100.00000	79.69432		100.00000	79.52070			0.00	0	0.00
MAQ08U		On 11/12/2014	Spot Bond	100.00000	52.73060		100.00000	52.63056			0.00	0	0.00
MAQ09U		On 14/11/2014	Spot Bond	100.00000	58.50666		100.00000	58.36492			0.00	0	0.00
MAQ0A1		On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.39784			0.00	0	0.00
MAQ11U		On 11/02/2014	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
MAQ12U		On 12/12/2014	Spot Bond	100.00000	54.64882		100.00000	54.51197			0.00	0	0.00
MBC021		On 16/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.87066			0.00	0	0.00
MBF019		On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.18567			0.00	0	0.00
MBF025		On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.86569			0.00	0	0.00
MBF027		On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.25406			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.85264			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.45393			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.15078			0.00	0	0.00
MBF032		On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.12652			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.50658			0.00	0	0.00
MBF034		On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.44022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.47804			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.86624			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.94231			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.37246			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	101.41786		100.00000	101.15512			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	96.27438		100.00000	96.03725			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	98.39572		100.00000	97.87234			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	53.61662		100.00000	53.44551			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	42.90763		100.00000	42.80368			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	13.99958		100.00000	13.96492			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	34.17867		100.00000	34.09403			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.61000	103.83172		8.61000	103.80767			0.00	0	184,200,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.50192			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.46478			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.41360			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.56756			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.57977			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.64080			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.01832			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.01922			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.94000	103.79333		7.94000	103.77114			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.68000	102.70416		8.68000	102.68005			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.55000	102.61239		9.55000	102.58595			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.57000	103.90749		5.57000	103.89181			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.31013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A2		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.32230			0.00	0	0.00
MFS1B		On 20/09/2019	Spot Bond	9.55500	103.56228		9.55500	103.53513			0.00	0	0.00
MGL01		On 15/09/2015	Spot Bond	7.23000	104.66106		7.23000	104.64052			0.00	0	4,760,000,000.00
MIL01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.73409			0.00	0	0.00
MIL02		On 31/05/2017	Spot Bond	8.86500	100.69521		8.86500	100.67121			0.00	0	0.00
MMS01U		On 10/12/2016	Spot Bond	100.00000	9.23031		100.00000	9.20746			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.70232			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.56500	100.66288		8.56500	100.63969			0.00	0	209,000,000.00
MTN02		On 13/07/2014	Spot Bond	6.70000	106.68787		6.70000	106.66876			0.00	0	172,900,000.00
MTN02U		On 13/01/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
MTN03		On 13/07/2015	Spot Bond	7.33000	107.40962		7.33000	102.71410			0.00	0	970,000,000.00
MTN04		On 13/07/2017	Spot Bond	8.51000	109.75682		8.51000	104.67385			0.00	0	97,200,000.00
MTN04U		On 27/01/2014	Spot Bond	100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.59226		100.89771	6.57616			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.67941		100.61875	6.66314			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	100.91213			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.92692			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.94306			0.00	603,000,000	201,000,000.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.95773			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.96492			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.05327			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.15607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.27629	100.00000	0.27562				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.27629	100.00000	0.27562				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.01500		96.58150	9.01500	96.55798				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.18000		102.51241	7.18000	102.49277				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.45923				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.07500		100.21193	9.07500	100.18737				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.56915				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.92614				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.37245				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.08456				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.03379				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.20894				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.65483				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.93000		108.98720	6.93000	108.96669				0.00	0	750,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.74416				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.53000		116.42226	8.53000	116.39540				0.00	0	92,300,000.00
NBK4	On 28/10/2024	Spot Bond	10.86500		32.81687	10.86500	32.80759				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.48000		104.76582	7.48000	104.74469			1,555,840,000,000.00	208,000,000	104,000,000.00	
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.47742				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.56253				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.64000		106.93105	6.64000	102.77407				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.35603				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.68000		106.09356	7.68000	106.07148				0.00	0	38,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.26792				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.85008			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.14402			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.84923			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.69885			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	87.21261			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.65968			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	101.38070			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.51201			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.31516			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.88281			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	83.35697			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.51006			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.43888			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.06895			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.03055			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.33808			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.31863			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.96377			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.30669			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.29949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.29925			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.18000		106.91669		8.18000	106.89301			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.64175			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.81461			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.83000		108.36343		5.83000	103.91885			0.00	0	73,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01445			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.95500		113.16662		11.95500	113.13033			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.66267			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.19814			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.52663			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.81183			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000		160.51730		2.21000	160.49773			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.60500		107.92972		8.60500	107.90502			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.41555			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.23500		106.88933		9.23500	107.03045			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.81543			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.97109			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.77301			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.76543			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.79673			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.43500		106.88313		9.43500	108.21581			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.82805			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.79678			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.81549			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.63500		106.87717		9.63500	107.01303			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.87806			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.84056			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.82799			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.06506			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.98900			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.85299			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.68000		109.01545		6.68000	103.48488			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.35000		116.69770		8.35000	116.67148			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.80500		123.11480		8.80500	123.08550			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.10500		166.37564		2.10500	166.35582			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.37000		124.16615		9.37000	124.13492			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.48509			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.44525			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.51758			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.21197			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.96813			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.28259			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.85167			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.09737			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.06060		100.00000	17.01927			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		31.35204		100.00000	31.27610			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.46000		105.88857		6.46000	105.87008			0.00	0	64,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		10.15482		100.00000	10.13022			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.37000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		38.72807		100.00000	38.63217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.29571		0.00		0	0.00	
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.40860		0.00		0	0.00	
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	103.04836		0.00		0	0.00	
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.92413		0.00		0	0.00	
PNP13	On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.82005		0.00		0	0.00	
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.69045		0.00		0	0.00	
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.26596		0.00		0	0.00	
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.61099		0.00		0	0.00	
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.64774		0.00		0	0.00	
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.34790		0.00		0	0.00	
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.34171		0.00		0	0.00	
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.38479		0.00		0	0.00	
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.36194		0.00		0	0.00	
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.34902		0.00		0	0.00	
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.40638		0.00		0	0.00	
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.37879		0.00		0	0.00	
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.36251		0.00		0	0.00	
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.43022		0.00		0	0.00	
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.39842		0.00		0	0.00	
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.37823		0.00		0	0.00	
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.20851		0.00		0	0.00	
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.24725		0.00		0	0.00	
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.26468		0.00		0	0.00	
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.30342		0.00		0	0.00	
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.46994		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.50865			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.95403			0.00	531,000,000	177,000,000.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.35122			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.23000	109.04860		6.23000	109.03013			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.45000	96.39761		5.45000	96.38329			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.11000	38.67198		8.11000	38.66354			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.20000	115.75876		6.23000	115.68822		6,694,864,960,420,000.00	79,816,929,100	65,891,755,300.00	
R158		On 15/09/2015	Spot Bond	6.23000	115.70782		6.23000	115.68822			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.13000	90.34113		6.13000	90.32606			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.23000	121.97078		6.23000	121.95012			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.06000	85.20291		6.06000	85.18886			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.26000	118.12168		8.29000	117.83139		2,372,079,404,058,000.00	87,176,683,300	36,035,112,100.00	
R187P		On 21/12/2026	Spot Bond	8.03000	36.07410		8.03000	36.06630			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.95000	33.70267		7.95000	33.69545			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.70000	275.70419		1.70000	275.67440		216,242,550,000.00	127,201,500	24,400,152,300.00	
R201		On 21/12/2014	Spot Bond	5.05500	103.81546		5.08000	103.77761			0.00	0	97,203,000,000.00
R202		On 07/12/2033	Spot Bond	2.04500	213.01269		2.04500	212.98767		1,069,836,228,500.00	523,147,300	65,987,601,000.00	
R2023		On 28/02/2023	Spot Bond	7.94500	101.51749		7.96500	101.36848		807,858,639,577,500.00	01,681,389,500	89,812,528,900.00	
R203		On 15/09/2017	Spot Bond	6.98000	106.66653		7.00500	106.56429		1,576,100,594,252,000.00	25,802,377,400	07,690,042,600.00	
R2030		On 31/01/2030	Spot Bond	8.89000	95.67052		8.89000	95.93235		36,093,400,000,000.00	4,060,000,000	68,628,600,000.00	
R2037		On 31/01/2037	Spot Bond	9.18500	97.19049		9.18500	97.16678		29,863,820,591,000.00	3,251,368,600	41,650,568,600.00	
R204		On 21/12/2018	Spot Bond	7.23500	103.52555		7.26000	103.40089		727,323,556,417,500.00	00,528,480,500	50,442,867,000.00	
R2048		On 28/02/2048	Spot Bond	9.25000	97.96343		9.25000	97.93897		2,789,185,227,425,000.00	01,533,538,100	43,725,000,000.00	
R206		On 15/01/2014	Spot Bond	5.33500	99.89779		5.36000	99.88266			0.00	0	55,700,000,000.00
R207		On 15/01/2020	Spot Bond	7.53500	98.50571		7.55500	98.39138		1,610,103,355,058,000.00	13,683,258,800	71,930,063,200.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond		7.70500	96.62194		7.72500	96.49617			1,823,395,097,433,500.00	36,650,888,700	35,871,022,800.00
R209	On 31/03/2036	Spot Bond		9.07000	74.93795		9.09500	74.73352			3,914,608,067,248,000.00	31,599,566,400	96,448,258,900.00
R210	On 31/03/2028	Spot Bond		2.01000	160.67261		2.01000	160.65390			405,875,682,000.00	201,928,200	20,511,900,700.00
R211	On 31/01/2017	Spot Bond		0.24000	129.88643		0.24000	129.87758			11,984,976,000.00	49,937,400	22,444,715,100.00
R212	On 31/01/2022	Spot Bond		1.56000	132.24499		1.56000	132.23128			201,681,480,000.00	129,283,000	46,459,800,000.00
R213	On 28/02/2031	Spot Bond		8.86500	86.21703		8.89500	85.96655			898,485,187,455,000.00	01,351,967,000	58,287,364,700.00
R214	On 28/02/2041	Spot Bond		9.19500	75.56481		9.19500	75.54605			4,752,669,924,582,000.00	16,875,467,600	60,290,000,000.00
R225C	On 15/03/2014	Spot Bond		4.94000	99.11465		4.94000	99.10135			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.05000	96.65431		5.05000	96.64100			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.29000	92.93940		6.29000	92.92351			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.13000	90.34113		6.13000	90.32606			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.05000	87.80315		6.05000	87.78869			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.06000	85.20291		6.06000	85.18886			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.13500	97.74480		5.13500	97.73136			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.08500	95.33900		5.08500	95.32585			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.20000	91.52406		6.20000	91.50871			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.07000	88.99080		6.07000	88.97618			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.05000	86.41058		6.05000	86.39643			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.11000	83.72943		6.11000	83.71559			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.98000	78.91958		6.98000	78.90470			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.03000	76.11277		7.03000	76.09833			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.26500	72.78951		7.26500	72.77524			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.24500	70.30525		7.24500	70.29151			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.22500	67.91889		7.22500	67.90565			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.21500	65.58853		7.21500	65.57576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond		7.51500	62.13422		7.51500	62.12163			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.49500	59.96437		7.49500	59.95225			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.64500	57.17932		7.64500	57.16754			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.61500	55.20079		7.61500	55.18946			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.58500	53.30615		7.58500	53.29525			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.55500	51.49143		7.55500	51.48094			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.51500	49.79823		7.51500	49.78813			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.47500	48.17930		7.47500	48.16959			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.23000	43.04797		8.23000	43.03844			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.19000	41.52089		8.19000	41.51174			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.15000	40.06341		8.15000	40.05462			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.11000	38.67198		8.11000	38.66354			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.07000	37.34326		8.07000	37.33515			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.03000	36.07410		8.03000	36.06630			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.99000	34.86151		7.99000	34.85400			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.95000	33.70267		7.95000	33.69545			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.57474			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.03787			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.93198			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.86206			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.85496			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.43111		100.00000	14.39615			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.23064		100.00000	4.22039			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.52427			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.58191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.14491			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.50935			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.77891			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.23819			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.48959			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.87756			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.64892			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.18119			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.53884			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.06386			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.34279			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42399			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.86444			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.73082			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.64161			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	101.85551			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.20064			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.10150			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.87190			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.87190			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.30689			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.34366			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.74754			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.58386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.35000		107.73130		12.35000	107.69623			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.64101			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.50317		100.00000	13.47046			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.57754			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.01488			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.88495			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.87741			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.84503			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		88.37772		100.00000	88.16425			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.96676			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.58746		100.00000	1.58353			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		8.61126		100.00000	8.58993			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.86691		100.00000	15.82847			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.75919		100.00000	12.74355			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.86063		100.00000	19.81251			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.00744			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	102.85380			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.02500		107.10243		9.02500	107.07647			0.00	0	645,700,000.00
RW23	On 10/12/2023	Spot Bond	9.21500		92.83472		9.21500	102.60955			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.04500		84.98290		10.04500	102.30168			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.60120			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.53000		109.69298		7.53000	109.67059			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.87371			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.05500		102.94034		9.05500	102.91530			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.49112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.42472			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.39016			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.54302			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.51256			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.48000		103.94255		7.48000	103.92147			0.00	0	1,141,700,000.00
SBK9	On 10/04/2018	Spot Bond	8.86000		100.45322		8.86000	100.42930			0.00	0	431,100,000.00
SBK11	On 09/04/2014	Spot Bond	1.84000		136.51707		1.84000	132.79048			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.69000		113.26637		7.69000	113.24276			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.55000		113.49732		7.55000	113.47409			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.48000		113.61305		7.48000	113.59001			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.40500		102.11886		8.40500	102.09563			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.62500		113.37351		7.62500	113.35008			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.59000		113.43127		7.59000	113.40793			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.38197			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.45661			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.34676			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.07183			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.05500		105.29308		8.05500	105.27012			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.04383			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.72220			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.27782			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.28802			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.37500		104.68824		9.37500	104.66189			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.94000		102.24645		9.94000	102.21906			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.07649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.13923			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.07577			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.80376			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.75000	101.59094		8.75000	101.56691			0.00	0	286,700,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	6.77945		100.00000	6.74517			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.99000	95.15146		8.99000	95.12835			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.42500	96.73207		9.42500	96.70747			0.00	0	68,100,000.00
SBS9	On 07/07/2016	Spot Bond		7.41000	109.02227		7.41000	109.00036			0.00	0	133,400,000.00
SBSI11	On 07/12/2023	Spot Bond		2.23000	129.41770		2.23000	264.25030			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.79194		0.94000	127.23700			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.15000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	9.11659		100.00000	9.09402			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.91485		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	111.56320		1.51000	125.13425			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.71920		6.50000	101.70133			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.41016			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.15142			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.78565			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.03500	99.40186		9.03500	99.37772			0.00	0	48,200,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.52822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94716			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.27622			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.25171			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.11851			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	9.69747		100.00000	9.67398			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.49047			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.53000	108.71487		7.53000	108.69304			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.86000	102.41570		8.86000	102.81765			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.40500	102.11886		8.40500	102.09563			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.91776			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.85273			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.98584			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.85919			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.29534			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.10500	103.63805		8.10500	103.61543			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.70386			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12091			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.84290			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.40500	95.57381		9.40500	95.54969			0.00	0	2,543,300,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.71348			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.22351			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.43124			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.33300	88.47697		9.33300	88.45479			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.39500	88.18428		9.39500	88.16204			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.32500	102.63018		6.32500	102.61261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond		8.81500	92.67461		8.81500	92.65290			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.39330			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.18500	102.80477		8.18500	102.78198			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.13000	114.19417		7.13000	114.17208			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.60000	102.65138		2.60000	103.02929			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.21000	99.54808		8.21000	99.52608			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.83764			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.06261			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.79599			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.71000	106.26114		9.71000	106.23346			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.62642			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.64380			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.37179			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.12500	76.48125		10.12500	77.28888			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.67392			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.79611			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.69389			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.69419			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.59222			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.48777			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.44201			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.38396			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.39743			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.38451			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.38307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.29602			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.27912			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.18964			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.12841			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.07085			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.88371			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.96496			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.69000		112.72933		6.69000	112.70895			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.89000		103.23939		8.89000	103.21473			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		74.46741		100.00000	74.30349			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		64.79520		100.00000	64.63823			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		20.79938		100.00000	20.74899			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.01000		106.80142		6.01000	102.80619			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.33466			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.05204			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.76497			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.63026			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.34824			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.16959			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.48000		106.65903		7.48000	106.63775			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.81223			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.43459			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.47876			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.69835		7.83000	103.67671			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.41030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.46552			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.38727			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.41030			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.46552			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	78.02584		7.16000	103.36242			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.57373			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.56489			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.77678			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.74810			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.61411			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.51507			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.40809			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.47876			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.07484		8.73000	104.07517			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.10676			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.15737			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.73000	96.26619		8.73000	101.52384			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.57813			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.22717			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.77237			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.39286			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.46003			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.95013			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47865			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	7.05269		101.06155	7.03543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.40146			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	105.59932			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.60022			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.68851			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	102.62291			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.41442			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.44543			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.46758			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.44543			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.46758			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.47865			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.43214			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.46758			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.58938			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.58938			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.58938			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.76652			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.81080			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.75545			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.64049			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.69577			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.67366			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.05000		106.97367		8.05000	106.95048			0.00	0	1,079,000,000.00
TL20	On 22/02/2020	Spot Bond	7.73000		97.04156		7.73000	96.99592			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.93500		105.67476		7.93500	105.65204			182,505,000,000.00	23,000,000	04,415,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond		8.87500	111.31677		8.87500	111.29007			30,504,262,500.00	3,437,100	24,462,900,000.00
TN23	On 06/11/2023	Spot Bond		9.16500	112.29610		9.16500	112.26830			0.00	0	8,340,000,000.00
TN25	On 19/08/2025	Spot Bond		9.44000	104.06424		9.44000	104.03816			0.00	0	14,810,000,000.00
TN27	On 14/11/2027	Spot Bond		9.44000	97.20493		9.44000	97.18016			39,998,224,000.00	4,237,100	6,972,600,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.18808			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.82170			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.08665			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.96129			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.98875			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.99155			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.12693			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.40756			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01575			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01648			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.01690			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.21439		10.00000	100.18757			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.20905		9.75000	100.18290			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.20871		100.00000	10.18238			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.55715			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.53045			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.42241			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.16365			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.92175			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.97037			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.93245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.70968			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.75707			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.29871			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.04087			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.87995			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	97.63117			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.31232			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		95.62419	100.00000	94.88862				0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.25334			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.22385			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.10589			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.84063			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.80231			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.74411			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.38466			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.41032			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.80231			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.22840			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.80527			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.12500	111.89648		9.12500	111.86890			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.70389			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.58404			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.02130			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.34500	105.82491		9.34500	105.79822			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.12903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.17312			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.06752			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.10662			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.10832			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.14436			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.14877			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.59000		114.21484		6.59000	114.19438			3,954,000,000.00	600,000	9,677,100,000.00
WS05	On 01/08/2018	Spot Bond	0.72000		243.40380		0.72000	243.38407			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.53000		104.23142		6.53000	104.21292			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.51000		105.38863		7.51000	105.36717			0.00	0	8,200,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.81500		106.13412		7.81500	106.11164			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.18000		105.02064		8.18000	104.99738			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.26500		105.00720		8.26500	104.98371			0.00	0	1,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.18000		91.39755		6.18000	91.38218			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.10500		98.86613		5.10500	98.85246			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.11500		97.63301		5.11500	97.61966			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.11000		89.85457		6.11000	89.83972			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.09500		95.61012		5.09500	95.59683			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.18000		91.38218		6.18000	91.36682			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.20500		66.68820		7.20500	66.67517			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		29.10176		100.00000	29.04654			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		15.40392		100.00000	15.37470			0.00	0	0.00
Total for j-Bonds :											28,041,408,866,532,000.00	17,600,656,100	129 388 714 600.00
Grand Total:											28,041,408,987,149,700.00	17,600,669,166	129 390 873 957.00