



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 31/12/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 03/01/2014	Any day expiry	10.50570	10.50570		10.47330	10.47330		11.18	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	505.77140	0.50577	473.62940	0.47363	505.771	18.30	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	0.07140	0.00007	0.32940	0.00033	0.071	18.30	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	45.37410	0.04537	38.46740	0.03847	45.374	11.18	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	39.67410	0.03967	65.16740	0.06517	39.674	11.18	0	0.00
\$ / R	On 21/01/2014	Any day expiry			10.52840	10.52840	10.50000	10.50000		12.20	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	439.59720	0.43960	413.93830	0.41394	439.597	12.36	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	11.19720	0.01120	13.93830	0.01394	11.197	12.36	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	197.32300	0.19732	181.28790	0.18129	197.323	12.24	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	68.92300	0.06892	81.28790	0.08129	68.923	12.24	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.53950	10.53950	10.51120	10.51120		12.38	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,239.50330	2.23950	2,211.20210	2.21120	2,239.503	21.33	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00330	0.00000	0.00210	0.00000	0.003	21.33	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	19.53000	0.01953	23.09070	0.02309	19.530	12.21	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	439.03000	0.43903	414.29070	0.41429	439.030	12.21	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	159.84350	0.15984	147.66810	0.14767	159.844	12.44	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	130.34350	0.13034	146.46810	0.14647	130.344	12.44	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	135.75860	0.13576	152.22430	0.15222	135.759	12.49	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	155.25860	0.15526	143.42430	0.14342	155.259	12.49	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	150.78590	0.15079	139.28760	0.13929	150.786	12.54	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	141.28590	0.14129	158.08760	0.15809	141.286	12.54	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.57760	10.57760	10.54900	10.54900		13.15	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,277.69950	2.27770	2,249.09030	2.24909	2,277.700	18.77	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.09950	0.00010	0.09030	0.00009	0.099	18.77	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	609.60880	0.60961	583.17120	0.58317	609.609	12.45	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	32.00880	0.03201	34.17120	0.03417	32.009	12.45	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	222.28780	0.22229	208.51570	0.20852	222.288	13.11	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	214.68780	0.21469	229.51570	0.22952	214.688	13.11	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	217.61740	0.21762	204.54730	0.20455	217.617	13.12	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	220.01740	0.22002	235.54730	0.23555	220.017	13.12	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	213.01950	0.21302	200.65190	0.20065	213.020	13.14	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	225.41950	0.22542	241.65190	0.24165	225.420	13.14	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.57880	10.57880	10.55030	10.55030		12.98	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	199.98320	0.19998	188.43450	0.18843	199.983	13.32	0	0.00

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	251.18320	0.25118		268.13450	0.26813	251.183	13.32	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry			10.58010	10.58010		10.55150	10.55150		13.03	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.09	Call	1,491.55020	1.49155		1,462.95810	1.46296	1,491.550	15.45	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.09	Put	1.45020	0.00145		1.45810	0.00146	1.450	15.45	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.10	Call	1,481.59560	1.48160		1,453.00650	1.45301	1,481.596	15.41	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.10	Put	1.49560	0.00150		1.50650	0.00151	1.496	15.41	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.11	Call	1,471.64250	1.47164		1,443.05660	1.44306	1,471.643	15.36	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.11	Put	1.54250	0.00154		1.55660	0.00156	1.543	15.36	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future			10.60980	10.60980		10.58200	10.58200		13.44	53,993,272.20	5,089	717,196.00
\$ / R	On	17/03/2014	Foreign Exchange Future	7.70	Call	2,909.85600	2.90986		2,882.05590	2.88206	2,909.856	20.27	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	7.70	Put	0.05600	0.00006		0.05590	0.00006	0.056	20.27	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.20	Call	2,410.02130	2.41002		2,382.21820	2.38222	2,410.021	18.32	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.20	Put	0.22130	0.00022		0.21820	0.00022	0.221	18.32	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.70	Call	1,910.71200	1.91071		1,882.92140	1.88292	1,910.712	16.44	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.70	Put	0.91200	0.00091		0.92140	0.00092	0.912	16.44	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.25	Put	4.60120	0.00460		4.78510	0.00479	4.601	14.52	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.25	Call	1,364.40120	1.36440		1,336.78510	1.33679	1,364.401	14.52	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.59	Call	1,032.43460	1.03243		1,005.67720	1.00568	1,032.435	13.40	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.59	Put	12.63460	0.01263		13.67720	0.01368	12.635	13.40	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.60	Call	1,022.88420	1.02288		996.15550	0.99616	1,022.884	13.38	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.60	Put	13.08420	0.01308		14.15550	0.01416	13.084	13.38	0.00	0	16,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.61	Put	13.54760	0.01355		14.64930	0.01465	13.548	13.36	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.61	Call	1,013.34760	1.01335		986.64930	0.98665	1,013.348	13.36	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.70	Call	928.22860	0.92823		901.83110	0.90183	928.229	13.21	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.70	Put	18.42860	0.01843		19.83110	0.01983	18.429	13.21	0.00	0	6.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.75	Call	881.56420	0.88156		855.36300	0.85536	881.564	13.12	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.75	Put	21.76420	0.02176		23.36300	0.02336	21.764	13.12	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.80	Put	25.62030	0.02562		27.43890	0.02744	25.620	13.03	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.80	Call	835.42030	0.83542		809.43890	0.80944	835.420	13.03	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.90	Call	744.95210	0.74495		719.48950	0.71949	744.952	12.86	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.90	Put	35.15210	0.03515		37.48950	0.03749	35.152	12.86	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.00	Call	657.39140	0.65739		632.56850	0.63257	657.391	12.69	0.00	0	13,600.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.00	Put	47.59140	0.04759		50.56850	0.05057	47.591	12.69	0.00	0	2,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.15	Put	77.66220	0.07766		84.46860	0.08447	77.662	12.75	0.00	0	100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.15	Call	537.46220	0.53746		516.46860	0.51647	537.462	12.75	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.20	Call	500.86400	0.50086		480.62160	0.48062	500.864	12.83	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.20	Put	91.06400	0.09106		98.62160	0.09862	91.064	12.83	0.00	0	33,901.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.22	Call	486.64170	0.48664		466.70500	0.46670	486.642	12.86	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.22	Put	96.84170	0.09684		104.70500	0.10470	96.842	12.86	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.25	Put	105.96200	0.10596		114.29210	0.11429	105.962	12.91	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.25	Call	465.76200	0.46576		446.29210	0.44629	465.762	12.91	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Call	432.20030	0.43220		413.52400	0.41352	432.200	12.98	0.00	0	40,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.30	Put	122.40030	0.12240		131.52400	0.13152	122.400	12.98	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.31	Call	425.67470	0.42567		407.16000	0.40716	425.675	13.00	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.31	Put	125.87470	0.12587		135.16000	0.13516	125.875	13.00	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.33	Put	133.01680	0.13302		142.62330	0.14262	133.017	13.03	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.33	Call	412.81680	0.41282		394.62330	0.39462	412.817	13.03	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.34	Call	406.48320	0.40648		388.45100	0.38845	406.483	13.04	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.34	Put	136.68320	0.13668		146.45100	0.14645	136.683	13.04	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Call	400.21160	0.40021		382.34290	0.38234	400.212	13.06	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Put	140.41160	0.14041		150.34290	0.15034	140.412	13.06	0.00	0	3,100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Put	160.02180	0.16002		170.76950	0.17077	160.022	13.13	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Call	369.82180	0.36982		352.76950	0.35277	369.822	13.13	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Call	341.04010	0.34104		324.80620	0.32481	341.040	13.21	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Put	181.24010	0.18124		192.80620	0.19281	181.240	13.21	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Call	313.86610	0.31387		298.45140	0.29845	313.866	13.28	0.00	0	10,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Put	204.06610	0.20407		216.45140	0.21645	204.066	13.28	0.00	0	3,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	228.48710		0.22849		241.68600	0.24169	228.487	13.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	288.28710		0.28829		273.68600	0.27369	288.287	13.36	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	264.28580		0.26429		252.88720	0.25289	264.286	13.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	254.48580		0.25449		270.88720	0.27089	254.486	13.44	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	260.13170		0.26013		248.91200	0.24891	260.132	13.48	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	260.33170		0.26033		276.91200	0.27691	260.332	13.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	284.32750		0.28433		301.60600	0.30161	284.328	13.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	244.12750		0.24413		233.60600	0.23361	244.128	13.63	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	232.74800		0.23275		222.73090	0.22273	232.748	13.75	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	302.94800		0.30295		320.73090	0.32073	302.948	13.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	225.45170		0.22545		215.76080	0.21576	225.452	13.83	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	315.65170		0.31565		333.76080	0.33376	315.652	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	382.42040		0.38242		402.05190	0.40205	382.420	14.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	192.22040		0.19222		184.05190	0.18405	192.220	14.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	177.50110		0.17750		170.02050	0.17002	177.501	14.41	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	417.70110		0.41770		438.02050	0.43802	417.701	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	163.93610		0.16394		157.09860	0.15710	163.936	14.61	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	454.13610		0.45414		475.09860	0.47510	454.136	14.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	530.15310		0.53015		552.26650	0.55227	530.153	15.00	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	139.95310		0.13995		134.26650	0.13427	139.953	15.00	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	119.67500		0.11967		114.97140	0.11497	119.675	15.39	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	609.87500		0.60987		632.97140	0.63297	609.875	15.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	110.75250		0.11075		106.84000	0.10684	110.753	15.58	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	650.95250		0.65095		674.84000	0.67484	650.953	15.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	693.11110		0.69311		717.37410	0.71737	693.111	15.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	102.91110		0.10291		99.37410	0.09937	102.911	15.80	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	95.71350		0.09571		92.51770	0.09252	95.714	16.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	735.91350		0.73591		760.51770	0.76052	735.914	16.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	67.60950		0.06761		65.70990	0.06571	67.609	17.11	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	957.80950		0.95781		983.70990	0.98371	957.809	17.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,189.04490		1.18904		1,215.62260	1.21562	1,189.045	18.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	48.84490		0.04884		47.62260	0.04762	48.845	18.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	36.00540		0.03601		35.27600	0.03528	36.005	19.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,426.20540		1.42621		1,453.27600	1.45328	1,426.205	19.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	27.24570		0.02725		26.82260	0.02682	27.246	20.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,667.44570		1.66745		1,694.82260	1.69482	1,667.446	20.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,911.35150		1.91135		1,938.92090	1.93892	1,911.351	21.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	21.15150		0.02115		20.92090	0.02092	21.152	21.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	18.38680		0.01839		18.23620	0.01824	18.387	21.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,058.58680		2.05859		2,086.23620	2.08624	2,058.587	21.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	17.58350		0.01758		18.03420	0.01803	17.583	22.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,107.78350		2.10778		2,136.03420	2.13603	2,107.784	22.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,257.24410		2.25724		2,285.54910	2.28555	2,257.244	23.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	17.04410		0.01704		17.54910	0.01755	17.044	23.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	16.64250		0.01664		17.19710	0.01720	16.643	24.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,406.84250		2.40684		2,435.19710	2.43520	2,406.843	24.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	8.53710		0.00854		7.67290	0.00767	8.537	29.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,648.73710		3.64874		3,675.67290	3.67567	3,648.737	29.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	5.94230		0.00594		5.30680	0.00531	5.942	29.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,896.14230		3.89614		3,923.30680	3.92331	3,896.142	29.63	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.61350		10.61350		10.58580	10.58580		13.48	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,526.64360		1.52664		1,499.05180	1.49905	1,526.644	15.09	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	3.14360		0.00314		3.25180	0.00325	3.144	15.09	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,516.73600		1.51674		1,489.14980	1.48915	1,516.736	15.05	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	3.23600		0.00324		3.34980	0.00335	3.236	15.05	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	3.33110		0.00333		3.45070	0.00345	3.331	15.02	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,506.83110		1.50683		1,479.25070	1.47925	1,506.831	15.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/03/2014	Any day expiry			10.62650		10.62650		10.59920	10.59920		13.54	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,326.94750		2.32695	2,299.65560	2.29966	2,326.948		17.71	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.44750		0.00045	0.45560	0.00046	0.448		17.71	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	600.09580		0.60010	578.27880	0.57828	600.096		12.78	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	73.59580		0.07360	79.07880	0.07908	73.596		12.78	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.67630		10.67630	10.64960	10.64960			14.16	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,377.67310		2.37767	2,351.09140	2.35109	2,377.673		17.31	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	1.37310		0.00137	1.49140	0.00149	1.373		17.31	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	806.45230		0.80645	784.40070	0.78440	806.452		13.35	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	70.15230		0.07015	74.80070	0.07480	70.152		13.35	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.72570		10.72570	10.69940	10.69940			14.53	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	876.92390		0.87692	855.88450	0.85588	876.924		13.57	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	91.22390		0.09122	96.48450	0.09648	91.224		13.57	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	868.81300		0.86881	847.88790	0.84789	868.813		13.57	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	93.11300		0.09311	98.48790	0.09849	93.113		13.57	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	860.73250		0.86073	839.92130	0.83992	860.733		13.56	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	95.03250		0.09503	100.52130	0.10052	95.033		13.56	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			10.72730		10.72730	10.70100	10.70100			14.54	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,430.81070		2.43081	2,404.66150	2.40466	2,430.811		17.37	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	3.51070		0.00351	3.66150	0.00366	3.511		17.37	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	723.38940		0.72339	704.92690	0.70493	723.389		13.45	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	136.08940		0.13609	143.92690	0.14393	136.089		13.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.75430		10.75430	10.72830	10.72830			14.80	537,715.00	50	57,613.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,756.86150		2.75686	2,731.03140	2.73103	2,756.862		17.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	2.56150		0.00256	2.73140	0.00273	2.561		17.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,311.06110		2.31106	2,285.48730	2.28549	2,311.061		17.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	6.76110		0.00676	7.18730	0.00719	6.761		17.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,124.21310		2.12421	2,098.71840	2.09872	2,124.213		16.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	9.91310		0.00991	10.41840	0.01042	9.913		16.60	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,016.43220		2.01643	1,991.02810	1.99103	2,016.432		16.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	12.13220		0.01213	12.72810	0.01273	12.132		16.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,987.11500		1.98712	1,961.73750	1.96174	1,987.115		16.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	12.81500		0.01282	13.43750	0.01344	12.815		16.23	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,773.34950		1.77335	1,748.21090	1.74821	1,773.350		15.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	19.04950		0.01905	19.91090	0.01991	19.050		15.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,581.41550		1.58142	1,556.56740	1.55657	1,581.415		15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	27.11550		0.02712	28.26740	0.02827	27.116		15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,217.19320		1.21719	1,193.20990	1.19321	1,217.193		14.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	52.89320		0.05289	54.90990	0.05491	52.893		14.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,208.08800		1.20809	1,184.13400	1.18413	1,208.088		14.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	53.78800		0.05379	55.83400	0.05583	53.788		14.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,198.99690		1.19900	1,175.07130	1.17507	1,198.997		14.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	54.69690		0.05470	56.77130	0.05677	54.697		14.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,074.97880		1.07498	1,053.19910	1.05320	1,074.979		13.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	70.67880		0.07068	74.89910	0.07490	70.679		13.83	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,032.72640		1.03273	1,011.24710	1.01125	1,032.726		13.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	78.42640		0.07843	82.94710	0.08295	78.426		13.80	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	894.13580		0.89414	873.76190	0.87376	894.136		13.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	109.83580		0.10984	115.46190	0.11546	109.836		13.72	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	862.75880		0.86276	842.66380	0.84266	862.759		13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	118.45880		0.11846	124.36380	0.12436	118.459		13.71	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	771.70880		0.77171	752.48790	0.75249	771.709		13.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	147.40880		0.14741	154.18790	0.15419	147.409		13.65	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	408.22480		0.40822	400.26270	0.40026	408.225		14.95	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	453.92480		0.45392	471.96270	0.47196	453.925		14.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	339.59650		0.33960	333.39300	0.33339	339.597		15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	585.29650		0.58530	605.09300	0.60509	585.297		15.54	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	201.60900	0.20161	199.10770	0.19911	201.609	17.36	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,047.30900	1.04731	1,070.80770	1.07081	1,047.309	17.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	159.07460	0.15907	157.37420	0.15737	159.075	18.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,304.77460	1.30477	1,329.07420	1.32907	1,304.775	18.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	147.38600	0.14739	145.94760	0.14595	147.386	18.59	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,393.08600	1.39309	1,417.64760	1.41765	1,393.086	18.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	127.23020	0.12723	126.22920	0.12623	127.230	19.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,572.93020	1.57293	1,597.92920	1.59793	1,572.930	19.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	123.65420	0.12365	122.72830	0.12273	123.654	19.31	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,609.35420	1.60935	1,634.42830	1.63443	1,609.354	19.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	103.50230	0.10350	102.97890	0.10298	103.502	20.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,849.20230	1.84920	1,874.67890	1.87468	1,849.202	20.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	80.70170	0.08070	82.36310	0.08236	80.702	21.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,226.40170	2.22640	2,254.06310	2.25406	2,226.402	21.30	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.76230	10.76230	10.73630	10.73630		14.81	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,995.97360	1.99597	1,970.62330	1.97062	1,995.974	16.22	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	13.67360	0.01367	14.32330	0.01432	13.674	16.22	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	782.39230	0.78239	763.19490	0.76319	782.392	13.65	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	150.09230	0.15009	156.89490	0.15689	150.092	13.65	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	129.93910	0.12994	128.96950	0.12897	129.939	19.28	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,607.63910	1.60764	1,632.66950	1.63267	1,607.639	19.28	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.87020	10.87020	10.84430	10.84430		15.49	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,036.85800	1.03686	1,017.70130	1.01770	1,036.858	14.18	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	156.65800	0.15666	163.40130	0.16340	156.658	14.18	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,029.37760	1.02938	1,010.28380	1.01028	1,029.378	14.18	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	159.17760	0.15918	165.98380	0.16598	159.178	14.18	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	161.72320	0.16172	168.59500	0.16860	161.723	14.18	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,021.92320	1.02192	1,002.89500	1.00290	1,021.923	14.18	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	801.14530	0.80115	787.56210	0.78756	801.145	14.30	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	260.94530	0.26095	273.26210	0.27326	260.945	14.30	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	243.41590	0.24342	240.81050	0.24081	243.416	18.65	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,443.21590	1.44322	1,466.51050	1.46651	1,443.216	18.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.91050	10.91050	10.88450	10.88450		15.67	0.00	0	6,940.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,019.10280	3.01910	2,993.34410	2.99334	3,019.103	18.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	8.60280	0.00860	8.84410	0.00884	8.603	18.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	17.04160	0.01704	17.51500	0.01752	17.042	16.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,527.54160	2.52754	2,502.01500	2.50202	2,527.542	16.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,063.98750	2.06399	2,038.93250	2.03893	2,063.988	15.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	33.48750	0.03349	34.43250	0.03443	33.488	15.74	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,045.02210	2.04502	2,019.99680	2.02000	2,045.022	15.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	34.52210	0.03452	35.49680	0.03550	34.522	15.70	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	40.13390	0.04013	41.27090	0.04127	40.134	15.53	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	1,950.63390	1.95063	1,925.77090	1.92577	1,950.634	15.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,672.62940	1.67263	1,648.39870	1.64840	1,672.629	15.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	62.12940	0.06213	63.89870	0.06390	62.129	15.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,404.59860	1.40460	1,381.27290	1.38127	1,404.599	14.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	94.09860	0.09410	96.77290	0.09677	94.099	14.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	144.88240	0.14488	151.44890	0.15145	144.882	14.18	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,155.38240	1.15538	1,135.94890	1.13595	1,155.382	14.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,080.36000	1.08036	1,061.53130	1.06153	1,080.360	14.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	169.86000	0.16986	177.03130	0.17703	169.860	14.23	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	945.68450	0.94568	928.02070	0.92802	945.684	14.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	225.18450	0.22518	233.52070	0.23352	225.185	14.31	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	231.62890	0.23163	240.08840	0.24009	231.629	14.32	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	932.12890	0.93213	914.58840	0.91459	932.129	14.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	918.69380	0.91869	901.27650	0.90128	918.694	14.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	238.19380	0.23819	246.77650	0.24678	238.194	14.33	0.00	0	23,934.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Call	879.11330	0.87911	862.06590	0.86207	879.113	14.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Put	258.61330	0.25861	267.56590	0.26757	258.613	14.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Put	262.12220	0.26212	271.14440	0.27114	262.122	14.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Call	872.62220	0.87262	855.64440	0.85564	872.622	14.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Call	866.16500	0.86617	849.87090	0.84987	866.165	14.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Put	265.66500	0.26567	275.37090	0.27537	265.665	14.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.38	Call	823.69580	0.82370	810.44470	0.81044	823.696	14.45	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.38	Put	293.19580	0.29320	305.94470	0.30594	293.196	14.45	0.00	0	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Put	348.52470	0.34852	362.36530	0.36237	348.525	14.73	0.00	0	5,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Call	759.02470	0.75902	746.86530	0.74687	759.025	14.73	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	558.90950	0.55891	550.52630	0.55053	558.909	15.79	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	598.40950	0.59841	616.02630	0.61603	598.409	15.79	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Call	388.82760	0.38883	383.88040	0.38388	388.828	17.17	0.00	0	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Put	988.32760	0.98833	1,009.38040	1.00938	988.328	17.17	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Put	1,380.59520	1.38060	1,403.25710	1.40326	1,380.595	18.41	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Call	291.09520	0.29110	287.75710	0.28776	291.095	18.41	0.00	0	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	274.91650	0.27492	271.89610	0.27190	274.917	18.65	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,464.41650	1.46442	1,487.39610	1.48740	1,464.416	18.65	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Call	239.46540	0.23947	237.12210	0.23712	239.465	19.25	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Put	1,678.96540	1.67897	1,702.62210	1.70262	1,678.965	19.25	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Put	1,713.88990	1.71389	1,737.64090	1.73764	1,713.890	19.35	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Call	234.38990	0.23439	232.14090	0.23214	234.390	19.35	0.00	0	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Call	228.25220	0.22825	226.11760	0.22612	228.252	19.47	0.00	0	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Put	1,757.75220	1.75775	1,781.61760	1.78162	1,757.752	19.47	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	1,899.58030	1.89958	1,923.78130	1.92378	1,899.580	19.86	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	210.08030	0.21008	208.28130	0.20828	210.080	19.86	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	164.05960	0.16406	168.07580	0.16808	164.060	21.29	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	2,403.55960	2.40356	2,433.57580	2.43358	2,403.560	21.29	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry			10.99510	10.99510	10.96990	10.96990	10.96990	16.13	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Call	1,078.89480	1.07889	1,062.99980	1.06300	1,078.895	14.62	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Put	243.79480	0.24379	253.09980	0.25310	243.795	14.62	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Call	391.13950	0.39114	387.78760	0.38779	391.139	18.21	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Put	1,306.03950	1.30604	1,327.88760	1.32789	1,306.039	18.21	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			11.05970	11.05970	11.03530	11.03530		16.38	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	3,079.59950	3.07960	3,055.81880	3.05582	3,079.600	17.87	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	19.89950	0.01990	20.51880	0.02052	19.900	17.87	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	2,642.73280	2.64273	2,619.30680	2.61931	2,642.733	16.81	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	33.03280	0.03303	34.00680	0.03401	33.033	16.81	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,594.60190	2.59460	2,571.22450	2.57122	2,594.602	16.70	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	34.90190	0.03490	35.92450	0.03592	34.902	16.70	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,546.56920	2.54657	2,523.24270	2.52324	2,546.569	16.58	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	36.86920	0.03687	37.94270	0.03794	36.869	16.58	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Call	2,122.32630	2.12233	2,100.53700	2.10054	2,122.326	15.71	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Put	62.62630	0.06263	65.23700	0.06524	62.626	15.71	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Call	1,678.27700	1.67828	1,657.87180	1.65787	1,678.277	15.15	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	118.57700	0.11858	122.57180	0.12257	118.577	15.15	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,593.31470	1.59331	1,573.23480	1.57323	1,593.315	15.04	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	133.61470	0.13361	137.93480	0.13793	133.615	15.04	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,272.73040	1.27273	1,257.32840	1.25733	1,272.730	14.69	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	213.03040	0.21303	222.02840	0.22203	213.030	14.69	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Call	1,022.67950	1.02268	1,009.31150	1.00931	1,022.679	15.03	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Put	342.97950	0.34298	354.01150	0.35401	342.979	15.03	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Call	951.76990	0.95177	941.79610	0.94180	951.770	15.13	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Put	392.06990	0.39207	406.49610	0.40650	392.070	15.13	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	726.58340	0.72658	719.95570	0.71996	726.583	16.27	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	666.88340	0.66688	684.65570	0.68466	666.883	16.27	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Call	558.67060	0.55867	554.10040	0.55410	558.671	17.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest			
\$ / R	On	12/12/2014			Foreign Exchange Future		11.50	Put	998.97060	0.99897		1,018.80040	1.01880	998.971	17.34	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.00	Call	437.55520	0.43756		434.73550	0.43474	437.555	18.43	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.00	Put	1,377.85520	1.37786		1,399.43550	1.39944	1,377.855	18.43	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.01	Call	435.51540	0.43552		432.72050	0.43272	435.515	18.45	0.00	0	500.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.01	Put	1,385.81540	1.38582		1,407.42050	1.40742	1,385.815	18.45	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future				11.24050	11.24050		11.21740	11.21740	11.24050	16.96	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		10.99	Call	933.96620	0.93397		925.86060	0.92586	933.966	16.51	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		10.99	Put	683.46620	0.68347		698.46060	0.69846	683.466	16.51	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.00	Call	929.87720	0.92988		921.82380	0.92182	929.877	16.53	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.00	Put	689.37720	0.68938		704.42380	0.70442	689.377	16.53	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.01	Put	695.31520	0.69532		710.40400	0.71040	695.315	16.55	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.01	Call	925.81520	0.92582		917.80400	0.91780	925.815	16.55	0.00	0	0.00
\$ / R MAXI	On	10/01/2014			Any day expiry				10.51100	10.51100		10.48240	10.48240		11.80	0.00	0	0.00
\$ / R MAXI	On	10/01/2014			Any day expiry		10.30	Call	23,075.82910	0.23076		20,861.16080	0.20861	23,075.829	12.76	0.00	0	200.00
\$ / R MAXI	On	10/01/2014			Any day expiry		10.30	Put	1,975.82910	0.01976		2,621.16080	0.02621	1,975.829	12.76	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future				10.60980	10.60980		10.58200	10.58200		13.44	0.00	0	398.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.33	Call	41,281.67860	0.41282		39,462.33160	0.39462	41,281.679	13.03	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.33	Put	13,301.67860	0.13302		14,262.33160	0.14262	13,301.679	13.03	0.00	0	200.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Call	31,917.22960	0.31917		30,359.29360	0.30359	31,917.230	13.27	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Put	19,937.22960	0.19937		21,159.29360	0.21159	19,937.230	13.27	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Call	31,386.61270	0.31387		29,845.14470	0.29845	31,386.613	13.28	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	20,406.61270	0.20407		21,645.14470	0.21645	20,406.613	13.28	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	30,862.19640	0.30862		29,337.17270	0.29337	30,862.196	13.30	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	20,882.19640	0.20882		22,137.17270	0.22137	20,882.196	13.30	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future				10.75430	10.75430		10.72830	10.72830		14.80	0.00	0	207.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Call	45,348.64520	0.45349		44,327.09000	0.44327	45,348.645	14.67	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Put	38,918.64520	0.38919		40,497.09000	0.40497	38,918.645	14.67	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Call	44,907.38510	0.44907		43,895.23880	0.43895	44,907.385	14.69	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Put	39,477.38510	0.39477		41,065.23880	0.41065	39,477.385	14.69	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Call	44,470.02970	0.44470		43,491.33700	0.43491	44,470.030	14.72	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Put	40,040.02970	0.40040		41,661.33700	0.41661	40,040.030	14.72	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future				10.91050	10.91050		10.88450	10.88450		15.67	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.64	Call	68,981.56020	0.68982		67,885.57930	0.67886	68,981.560	15.06	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.64	Put	41,931.56020	0.41932		43,435.57930	0.43436	41,931.560	15.06	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.65	Call	68,512.25410	0.68512		67,424.56080	0.67425	68,512.254	15.08	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.65	Put	42,462.25410	0.42462		43,974.56080	0.43975	42,462.254	15.08	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.66	Call	68,045.83980	0.68046		66,966.38710	0.66966	68,045.840	15.11	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.66	Put	42,995.83980	0.42996		44,516.38710	0.44516	42,995.840	15.11	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future				17.54200	17.54200		17.44300	17.44300		12.63	1,771,742.00	101	31,571.00
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Call	4,692.28900	4.69229		4,593.36490	4.59336	4,692.289	21.43	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Put	0.28900	0.00029		0.36490	0.00036	0.289	21.43	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Call	4,542.41020	4.54241		4,443.51890	4.44352	4,542.410	21.27	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Put	0.41020	0.00041		0.51890	0.00052	0.410	21.27	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Call	3,296.38770	3.29639		3,198.01260	3.19801	3,296.388	19.37	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Put	4.38770	0.00439		5.01260	0.00501	4.388	19.37	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Call	3,256.56000	3.25656		3,158.20990	3.15821	3,256.560	19.23	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Put	4.56000	0.00456		5.20990	0.00521	4.560	19.23	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Call	3,246.60410	3.24660		3,148.26060	3.14826	3,246.604	19.19	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Put	4.60410	0.00460		5.26060	0.00526	4.604	19.19	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Call	3,236.64870	3.23665		3,138.31180	3.13831	3,236.649	19.16	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Put	4.64870	0.00465		5.31180	0.00531	4.649	19.16	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Call	3,047.59330	3.04759		2,949.39590	2.94940	3,047.593	18.50	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Put	5.59330	0.00559		6.39590	0.00640	5.593	18.50	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		15.40	Call	2,156.21720	2.15622		2,059.36020	2.05936	2,156.217	15.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest			
£ / R	On	17/03/2014			Foreign Exchange Future	15.40	Put		14.21720	0.01422		16.36020	0.01636	14.217	15.37	0.00	0	7,500.00
£ / R	On	17/03/2014			Foreign Exchange Future	17.00	Call		716.51860	0.71652		654.32650	0.65433	716.519	12.30	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	17.00	Put		174.51860	0.17452		211.32650	0.21133	174.519	12.30	0.00	0	300.00
£ / R	On	17/03/2014			Foreign Exchange Future	18.40	Call		156.00750	0.15601		140.69410	0.14069	156.008	14.20	0.00	0	4,700.00
£ / R	On	17/03/2014			Foreign Exchange Future	18.40	Put		1,014.00750	1.01401		1,097.69410	1.09769	1,014.008	14.20	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future				17.76790	17.67160		17.67160	17.67160		13.86	0.00	0	1,570.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Call		1,811.41090	1.81141		1,731.63060	1.73163	1,811.411	12.85	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.04	Put		83.51090	0.08351		100.03060	0.10003	83.511	12.85	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Call		1,802.75350	1.80275		1,723.15180	1.72315	1,802.754	12.85	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.05	Put		84.85350	0.08485		101.55180	0.10155	84.854	12.85	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Call		1,794.11030	1.79411		1,714.69050	1.71469	1,794.110	12.85	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.06	Put		86.21030	0.08621		103.09050	0.10309	86.210	12.85	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.88	Call		1,152.52910	1.15253		1,092.69760	1.09270	1,152.529	13.14	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.88	Put		264.62910	0.26463		301.09760	0.30110	264.629	13.14	0.00	0	50.00
£ / R	On	15/09/2014			Foreign Exchange Future				18.01040	18.01040		17.91370	17.91370		14.72	0.00	0	320.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.84	Call		1,521.91240	1.52191		1,459.13440	1.45913	1,521.912	13.79	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.84	Put		351.51240	0.35151		385.43440	0.38543	351.512	13.79	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.85	Call		1,514.99970	1.51500		1,452.39580	1.45240	1,515.000	13.79	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.85	Put		354.59970	0.35460		388.69580	0.38870	354.600	13.79	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.86	Call		1,508.10040	1.50810		1,445.67560	1.44568	1,508.100	13.79	0.00	0	0.00
£ / R	On	15/09/2014			Foreign Exchange Future	16.86	Put		357.70040	0.35770		391.97560	0.39198	357.700	13.79	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future				18.23850	18.23850		18.14420	18.14420		15.17	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.54	Call		1,392.73830	1.39274		1,348.16530	1.34817	1,392.738	14.48	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.54	Put		694.23830	0.69424		743.96530	0.74397	694.238	14.48	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.55	Call		1,387.63590	1.38764		1,343.22500	1.34322	1,387.636	14.49	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.55	Put		699.13590	0.69914		749.02500	0.74903	699.136	14.49	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.56	Call		1,382.54470	1.38254		1,338.29530	1.33830	1,382.545	14.50	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.56	Put		704.04470	0.70404		754.09530	0.75410	704.045	14.50	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future				0.10109	0.10109		0.10066	0.10066		14.24	0.00	0	164.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Call		1,119.76060	0.01120		1,077.51110	0.01078	1,119.761	14.79	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Put		11.16060	0.00011		11.61110	0.00012	11.161	14.79	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Call		318.47010	0.00318		298.94240	0.00299	318.470	14.24	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Put		209.87010	0.00210		233.04240	0.00233	209.870	14.24	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Call		65.99420	0.00066		62.29050	0.00062	65.994	17.80	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Put		957.39420	0.00957		996.39050	0.00996	957.394	17.80	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future				0.10252	0.10252		0.10211	0.10211		15.88	0.00	0	12,884.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.09	Call		1,293.68540	0.01294		1,258.12350	0.01258	1,293.685	14.75	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.09	Put		41.58540	0.00042		47.22350	0.00047	41.585	14.75	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.10	Call		567.42770	0.00567		546.93680	0.00547	567.428	15.88	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.10	Put		315.32770	0.00315		336.03680	0.00336	315.328	15.88	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.11	Call		236.66240	0.00237		228.70470	0.00229	236.662	18.62	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.11	Put		984.56240	0.00985		1,017.80470	0.01018	984.562	18.62	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future				14.60730	14.60730		14.59440	14.59440		12.39	0.00	0	75,886.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.49	Call		2,122.24790	2.12225		2,110.17020	2.11017	2,122.248	15.71	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.49	Put		4.94790	0.00495		5.77020	0.00577	4.948	15.71	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.50	Call		2,112.31460	2.11231		2,100.25330	2.10025	2,112.315	15.67	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.50	Put		5.01460	0.00501		5.85330	0.00585	5.015	15.67	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.51	Call		2,102.38200	2.10238		2,090.33810	2.09034	2,102.382	15.63	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.51	Put		5.08200	0.00508		5.93810	0.00594	5.082	15.63	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.65	Call		1,963.44630	1.96345		1,951.67400	1.95167	1,963.446	15.06	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.65	Put		6.14630	0.00615		7.27400	0.00727	6.146	15.06	0.00	0	500.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.85	Call		1,765.43750	1.76544		1,754.19290	1.75419	1,765.438	14.24	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.85	Put		8.13750	0.00814		9.79290	0.00979	8.138	14.24	0.00	0	8,800.00
€ / R	On	17/03/2014			Foreign Exchange Future	15.35	Put		869.58840	0.86959		886.81250	0.88681	869.588	14.35	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	15.35	Call	126.88840		0.12689		131.21250	0.13121	126.888	14.35	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.80750		14.80750		14.79750	14.79750		13.76	0.00	0	19,438.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,164.71390		1.16471		1,156.42340	1.15642	1,164.714	13.07	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	147.21390		0.14721		148.92340	0.14892	147.214	13.07	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,156.76310		1.15676		1,148.51740	1.14852	1,156.763	13.07	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	149.26310		0.14926		151.01740	0.15102	149.263	13.07	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,148.83180		1.14883		1,140.63130	1.14063	1,148.832	13.06	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	151.33180		0.15133		153.13130	0.15313	151.332	13.06	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.02620		15.02620		15.01650	15.01650		14.62	0.00	0	750.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,074.75050		1.07475		1,070.24860	1.07025	1,074.751	13.76	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	388.55050		0.38855		393.74860	0.39375	388.551	13.76	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	392.80260		0.39280		398.04810	0.39805	392.803	13.77	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,069.00260		1.06900		1,064.54810	1.06455	1,069.003	13.77	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,063.28070		1.06328		1,058.87370	1.05887	1,063.281	13.78	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	397.08070		0.39708		402.37370	0.40237	397.081	13.78	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.23650		15.23650		15.22920	15.22920		15.25	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,789.33300		1.78933		1,786.24830	1.78625	1,789.333	14.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	242.83300		0.24283		247.04830	0.24705	242.833	14.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,781.49450		1.78149		1,778.41520	1.77842	1,781.495	14.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	244.99450		0.24499		249.21520	0.24922	244.995	14.00	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,774.02340		1.77402		1,770.97670	1.77098	1,774.023	14.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	247.52340		0.24752		251.77670	0.25178	247.523	14.01	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.49050		15.49050		15.48550	15.48550		15.95	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	759.73470		0.75973		766.37730	0.76638	759.735	15.19	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,310.23470		1.31023		1,311.87730	1.31188	1,310.235	15.19	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,305.59460		1.30559		1,307.22590	1.30723	1,305.595	15.21	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	765.09460		0.76509		771.72590	0.77173	765.095	15.21	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,300.97250		1.30097		1,302.59880	1.30260	1,300.973	15.22	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	770.47250		0.77047		777.09880	0.77710	770.473	15.22	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.36232		110.36232		110.35766	110.35766			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	627.68000		0.62768		632.34000	0.63234	627.680		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	637.68000		0.63768		642.34000	0.64234	637.680		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	647.68000		0.64768		652.34000	0.65234	647.680		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.71395		107.71395		107.70543	107.70543			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	723.95000		0.72395		715.43000	0.71543	723.950		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	713.95000		0.71395		705.43000	0.70543	713.950		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	703.95000		0.70395		695.43000	0.69543	703.950		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			113.39415		113.39415		113.38454	113.38454			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,404.15000		3.40415		3,394.54000	3.39454	3,404.150		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	3,394.15000		3.39415		3,384.54000	3.38454	3,394.150		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	3,384.15000		3.38415		3,374.54000	3.37454	3,384.150		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 06/02/2014			Index Future	414.02200	414.02200		414.04700	414.04700			0.00	0	0.00
AL37	On 08/05/2014			Index Future	419.46600	419.46600		419.49000	419.49000			0.00	0	0.00
AL7T	On 06/02/2014			Index Future	488.22900	488.22900		488.19500	488.19500			0.00	0	1.00
AL7T	On 08/05/2014			Index Future	494.64800	494.64800		494.61300	494.61300			0.00	0	0.00
ALBI	On 06/02/2014			Index Future	438.96500	438.96500		438.61600	438.61600			0.00	0	802.00
ALBI	On 08/05/2014			Index Future	444.73700	444.73700		444.38300	444.38300			0.00	0	35.00
ALBI	On 07/08/2014			Index Future	450.76700	450.76700		450.41000	450.41000			0.00	0	0.00
AU\$ / R	On 17/03/2014			Foreign Exchange Future	9.41720	9.41720		9.36580	9.36580		11.78	2,721,570.80	289	9,142.00
AU\$ / R	On 17/03/2014	9.49	Call	Foreign Exchange Future	171.42550	0.17143		152.11320	0.15211	171.425	11.96	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.49	Put	Foreign Exchange Future	244.22550	0.24423		276.31320	0.27631	244.225	11.96	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.50	Call	Foreign Exchange Future	167.46350	0.16746		148.52430	0.14852	167.463	11.98	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.50	Put	Foreign Exchange Future	250.26350	0.25026		282.72430	0.28272	250.263	11.98	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.51	Call	Foreign Exchange Future	163.57520	0.16358		145.00530	0.14501	163.575	12.00	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.51	Put	Foreign Exchange Future	256.37520	0.25638		289.20530	0.28921	256.375	12.00	0.00	0	0.00
AU\$ / R	On 13/06/2014			Foreign Exchange Future	9.49090	9.49090		9.44040	9.44040		12.02	0.00	0	1,495.00
AU\$ / R	On 13/06/2014	9.89	Call	Foreign Exchange Future	165.22860	0.16523		151.27120	0.15127	165.229	12.61	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.89	Put	Foreign Exchange Future	564.32860	0.56433		600.87120	0.60087	564.329	12.61	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.90	Call	Foreign Exchange Future	162.61440	0.16261		148.85720	0.14886	162.614	12.63	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.90	Put	Foreign Exchange Future	571.71440	0.57171		608.45720	0.60846	571.714	12.63	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.91	Call	Foreign Exchange Future	160.03760	0.16004		146.47850	0.14648	160.038	12.64	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.91	Put	Foreign Exchange Future	579.13760	0.57914		616.07850	0.61608	579.138	12.64	0.00	0	0.00
AU\$ / R	On 15/09/2014			Foreign Exchange Future	9.56970	9.56970		9.51850	9.51850		12.14	0.00	0	2,500.00
AU\$ / R	On 15/09/2014	9.54	Call	Foreign Exchange Future	403.87070	0.40387		379.56580	0.37957	403.871	12.14	0.00	0	0.00
AU\$ / R	On 15/09/2014	9.54	Put	Foreign Exchange Future	374.17070	0.37417		401.06580	0.40107	374.171	12.14	0.00	0	0.00
AU\$ / R	On 15/09/2014	9.55	Put	Foreign Exchange Future	379.34070	0.37934		406.77150	0.40677	379.341	12.14	0.00	0	0.00
AU\$ / R	On 15/09/2014	9.55	Call	Foreign Exchange Future	399.04070	0.39904		375.27150	0.37527	399.041	12.14	0.00	0	0.00
AU\$ / R	On 15/09/2014	9.56	Call	Foreign Exchange Future	394.57830	0.39458		371.01790	0.37102	394.578	12.15	0.00	0	0.00
AU\$ / R	On 15/09/2014	9.56	Put	Foreign Exchange Future	384.87830	0.38488		412.51790	0.41252	384.878	12.15	0.00	0	0.00
AU\$ / R	On 12/12/2014			Foreign Exchange Future	9.64390	9.64390		9.59310	9.59310		12.29	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.59	Call	Foreign Exchange Future	486.29220	0.48629		461.14350	0.46114	486.292	12.29	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.59	Put	Foreign Exchange Future	432.39220	0.43239		458.04350	0.45804	432.392	12.29	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.60	Call	Foreign Exchange Future	481.44360	0.48144		456.50880	0.45651	481.444	12.29	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.60	Put	Foreign Exchange Future	437.54360	0.43754		463.40880	0.46341	437.544	12.29	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.61	Call	Foreign Exchange Future	476.94700	0.47695		452.21070	0.45221	476.947	12.30	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.61	Put	Foreign Exchange Future	443.04700	0.44305		469.11070	0.46911	443.047	12.30	0.00	0	0.00
CAD/ R	On 17/03/2014			Foreign Exchange Future	9.94950	9.94950		9.87630	9.87630		12.17	0.00	0	75.00
CAD/ R	On 17/03/2014	9.94	Call	Foreign Exchange Future	224.96710	0.22497		199.10910	0.19911	224.967	12.16	0.00	0	0.00
CAD/ R	On 17/03/2014	9.94	Put	Foreign Exchange Future	215.46710	0.21547		262.80910	0.26281	215.467	12.16	0.00	0	0.00
CAD/ R	On 17/03/2014	9.95	Call	Foreign Exchange Future	220.13590	0.22014		195.24090	0.19524	220.136	12.17	0.00	0	0.00
CAD/ R	On 17/03/2014	9.95	Put	Foreign Exchange Future	220.63590	0.22064		268.94090	0.26894	220.636	12.17	0.00	0	0.00
CAD/ R	On 17/03/2014	9.96	Call	Foreign Exchange Future	215.84590	0.21585		191.43710	0.19144	215.846	12.20	0.00	0	0.00
CAD/ R	On 17/03/2014	9.96	Put	Foreign Exchange Future	226.34590	0.22635		275.13710	0.27514	226.346	12.20	0.00	0	0.00
CAD/ R	On 13/06/2014			Foreign Exchange Future	10.06360	10.06360		9.99140	9.99140		12.99	0.00	0	0.00
CAD/ R	On 13/06/2014	9.84	Call	Foreign Exchange Future	463.83690	0.46384		425.69660	0.42570	463.837	12.80	0.00	0	0.00
CAD/ R	On 13/06/2014	9.84	Put	Foreign Exchange Future	240.23690	0.24024		274.29660	0.27430	240.237	12.80	0.00	0	0.00
CAD/ R	On 13/06/2014	9.85	Call	Foreign Exchange Future	458.23520	0.45824		420.46910	0.42047	458.235	12.81	0.00	0	0.00
CAD/ R	On 13/06/2014	9.85	Put	Foreign Exchange Future	244.63520	0.24464		279.06910	0.27907	244.635	12.81	0.00	0	0.00
CAD/ R	On 13/06/2014	9.86	Call	Foreign Exchange Future	452.68140	0.45268		415.28890	0.41529	452.681	12.81	0.00	0	0.00
CAD/ R	On 13/06/2014	9.86	Put	Foreign Exchange Future	249.08140	0.24908		283.88890	0.28389	249.081	12.81	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014			Can-Do Future	161.33850	161.33850		-145.68060	-145.68060			0.00	0	2,304.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFE	On 12/12/2014	Can-Do Future			729.51500		729.51500		715.61300	715.61300			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			796.43450		796.43450		781.72800	781.72800			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			151.59270		151.59270		151.67720	151.67720			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			179.41500		179.41500		168.85310	168.85310			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			704.78540		704.78540		691.46170	691.46170			0.00	0	3,101.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.91830		11.91830		11.91260	11.91260		12.81	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	684.76110		0.68476		684.16510	0.68417	684.761	12.19	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	56.46110		0.05646		61.56510	0.06157	56.461	12.19	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	675.92520		0.67593		675.46750	0.67547	675.925	12.14	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	57.62520		0.05763		62.86750	0.06287	57.625	12.14	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	667.83210		0.66783		667.47210	0.66747	667.832	12.15	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	59.53210		0.05953		64.87210	0.06487	59.532	12.15	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.09020		12.09020		12.08690	12.08690		14.29	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	728.80500		0.72880		731.95870	0.73196	728.805	13.70	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	228.60500		0.22860		235.05870	0.23506	228.605	13.70	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	722.57900		0.72258		725.79150	0.72579	722.579	13.71	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	232.37900		0.23238		238.89150	0.23889	232.379	13.71	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	716.39380		0.71639		719.65900	0.71966	716.394	13.73	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	236.19380		0.23619		242.75900	0.24276	236.194	13.73	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.74920		1.74920		1.74140	1.74140		12.81	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	764.38770		0.07644		711.69840	0.07117	764.388	12.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	172.38770		0.01724		197.69840	0.01977	172.388	12.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	695.02100		0.06950		645.38720	0.06454	695.021	12.81	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	203.02100		0.02030		231.38720	0.02314	203.021	12.81	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	633.36640		0.06334		587.30810	0.05873	633.366	12.95	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	241.36640		0.02414		273.30810	0.02733	241.366	12.95	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.77010		1.77010		1.76220	1.76220		14.12	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,115.91880		0.11159		1,066.79780	0.10668	1,115.919	13.77	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	314.91880		0.03149		344.79780	0.03448	314.919	13.77	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,051.96420		0.10520		1,005.50920	0.10055	1,051.964	13.83	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	350.96420		0.03510		383.50920	0.03835	350.964	13.83	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	990.51040		0.09905		946.75980	0.09468	990.510	13.89	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	389.51040		0.03895		424.75980	0.04248	389.510	13.89	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.16696		114.16696		114.15737	114.15737			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,176.96000		3.17696		3,167.37000	3.16737	3,176.960		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	3,166.96000		3.16696		3,157.37000	3.15737	3,166.960		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	3,156.96000		3.15696		3,147.37000	3.14737	3,156.960		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 06/02/2014	Bond Future		9.73365	83.69245		9.75801	83.51363			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,443.72000	1.44372	1,622.54000	1.62254	1,443.720		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,368.19000	1.36819	1,547.01000	1.54701	1,368.190		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,292.77000	1.29277	1,471.59000	1.47159	1,292.770		0.00	0	0.00
ES33	On 08/05/2014	Bond Future		9.85414	81.01090		9.87933	80.82962			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,315.31000	2.31531	2,496.59000	2.49659	2,315.310		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,240.02000	2.24002	2,421.30000	2.42130	2,240.020		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,164.83000	2.16483	2,346.11000	2.34611	2,164.830		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI		438.38200	438.38200		438.06600	438.06600			0.00	0	477.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	16,080.00000	1.60800	19,240.00000	1.92400	16,080.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	16,180.00000	1.61800	19,340.00000	1.93400	16,180.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	16,280.00000	1.62800	19,440.00000	1.94400	16,280.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI		450.16900	450.16900		449.84500	449.84500			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	98,210.00000	9.82100	101,450.00000	10.14500	98,210.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	98,310.00000	9.83100	101,550.00000	10.15500	98,310.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	98,410.00000	9.84100	101,650.00000	10.16500	98,410.000		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		201.94300	201.94300		201.93100	201.93100			0.00	0	1,331.00
IGOV	On 08/05/2014	Index Future		204.62300	204.62300		204.61100	204.61100			0.00	0	7.00
ILBI	On 06/02/2014	Index Future		546.64800	546.64800		546.37100	546.37100			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		5.25000	94.75000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future		5.26000	94.74000		5.28000	94.72000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future		5.33000	94.67000		5.31000	94.69000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future		5.39000	94.61000		5.38000	94.62000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		5.51000	94.49000		5.52000	94.48000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		5.59000	94.41000		5.61000	94.39000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		5.94000	94.06000		5.94000	94.06000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.30000	93.70000		6.29000	93.71000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.62000		93.38000		6.60000	93.40000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.92000		93.08000		6.90000	93.10000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.20000		92.80000		7.18000	92.82000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.47000		92.53000		7.46000	92.54000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.68810		8.68810		8.62550	8.62550		9.10	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	559.47460		0.55947	500.72670	0.50073	559.475		9.65	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	11.37460		0.01137	15.22670	0.01523	11.375		9.65	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	549.98210		0.54998	491.42370	0.49142	549.982		9.61	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	11.88210		0.01188	15.92370	0.01592	11.882		9.61	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	540.51170		0.54051	482.37290	0.48237	540.512		9.56	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	12.41170		0.01241	16.87290	0.01687	12.412		9.56	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.74730		8.74730	8.68420	8.68420			11.29	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	441.53930		0.44154	400.19990	0.40020	441.539		11.29	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	134.23930		0.13424	155.99990	0.15600	134.239		11.29	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	434.88310		0.43488	393.90110	0.39390	434.883		11.29	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	137.58310		0.13758	159.70110	0.15970	137.583		11.29	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	428.28390		0.42828	387.66330	0.38766	428.284		11.29	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	140.98390		0.14098	163.46330	0.16346	140.984		11.29	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.37680		1.37680	1.37920	1.37920				0.00	0	650.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37690		1.37690	1.37930	1.37930				0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.99390		9.99390	0.10002	10.03900	10.03900		14.16	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	2,350.01750		0.23500	2,608.14850	0.26081	2,350.018		14.12	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	2,811.01750		0.28110	2,618.14850	0.26181	2,811.018		14.12	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	2,302.34250		0.23023	2,552.54870	0.25525	2,302.343		14.11	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	2,863.34250		0.28633	2,662.54870	0.26625	2,863.343		14.11	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	2,255.26580		0.22553	2,502.66660	0.25027	2,255.266		14.09	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	2,916.26580		0.29163	2,712.66660	0.27127	2,916.266		14.09	0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.93666		102.31580	7.94015	102.29374				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	613.41000		0.61341	635.47000	0.63547	613.410			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	549.73000		0.54973	571.79000	0.57179	549.730			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	486.09000		0.48609	508.15000	0.50815	486.090			0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.03857		99.74461	8.04221	99.72222				0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	2,810.04000		2.81004	2,832.43000	2.83243	2,810.040			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	2,746.29000		2.74629	2,768.68000	2.76868	2,746.290			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	2,682.59000		2.68259	2,704.98000	2.70498	2,682.590			0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.21528		116.40004	6.21542	116.39982			2.21	0.00	0	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	49.68000		0.04968	51.89000	0.05189	49.680		2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	976.39000		0.97639	978.82000	0.97882	976.390		2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	51.80000		0.05180	54.06000	0.05406	51.800		2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	962.31000		0.96231	964.79000	0.96479	962.310		2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	53.98000		0.05398	56.30000	0.05630	53.980		2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	948.30000		0.94830	950.84000	0.95084	948.300		2.16	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.39766		111.12291	6.39787	111.12262			2.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	77.22000		0.07722	78.23000	0.07823	77.220		2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,721.87000		1.72187	1,723.17000	1.72317	1,721.870		2.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.20	Call	78.80000		0.07880		79.82000	0.07982	78.800	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,709.69000		1.70969		1,711.00000	1.71100	1,709.690	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	80.41000		0.08041		81.45000	0.08145	80.410	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,697.54000		1.69754		1,698.87000	1.69887	1,697.540	2.07	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.61360		112.63017		6.61351	112.63027		1.84	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	718.08000		0.71808		719.61000	0.71961	718.080	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	579.85000		0.57985		581.28000	0.58128	579.850	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	724.25000		0.72425		725.77000	0.72577	724.250	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	575.10000		0.57510		576.52000	0.57652	575.100	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	730.09000		0.73009		731.61000	0.73161	730.090	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	570.02000		0.57002		571.44000	0.57144	570.020	1.86	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.92469		107.39394		6.92414	107.39440		1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	369.80000		0.36980		370.91000	0.37091	369.800	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	991.85000		0.99185		992.50000	0.99250	991.850	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	372.74000		0.37274		373.85000	0.37385	372.740	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	986.28000		0.98628		986.93000	0.98693	986.280	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	375.70000		0.37570		376.81000	0.37681	375.700	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	980.74000		0.98074		981.39000	0.98139	980.740	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			8.26866		118.94215		8.29221	118.73597		13.74	5,947,107.50	50	61,546.00
R186	On 06/02/2014	Bond Future	7.74	Call	514.10000		0.51410		494.58000	0.49458	514.100	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,278.72000		5.27872		5,465.38000	5.46538	5,278.720	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	530.97000		0.53097		510.78000	0.51078	530.970	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,202.99000		5.20299		5,388.98000	5.38898	5,202.990	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	548.26000		0.54826		527.37000	0.52737	548.260	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,127.77000		5.12777		5,313.06000	5.31306	5,127.770	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,754.66000		4.75466		4,613.80000	4.61380	4,754.660	14.02	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	639.44000		0.63944		704.76000	0.70476	639.440	14.02	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.36972		120.50598		8.39414	120.29711		14.24	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	671.77000		0.67177		651.70000	0.65170	671.770	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,389.30000		12.38930		12,578.10000	12.57810	12,389.300	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	683.69000		0.68369		663.28000	0.66328	683.690	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,303.48000		12.30348		12,491.94000	12.49194	12,303.480	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	695.76000		0.69576		675.03000	0.67503	695.760	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,217.92000		12.21792		12,406.06000	12.40606	12,217.920	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,331.34000		1.33134		1,294.33000	1.29433	1,331.340	13.97	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,124.05000		9.12405		9,295.91000	9.29591	9,124.050	13.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,575.12000		3.57512		3,492.18000	3.49218	3,575.120	14.24	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,606.75000		4.60675		4,732.68000	4.73268	4,606.750	14.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,649.10000		4.64910		4,548.75000	4.54875	4,649.100	14.37	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,540.80000		3.54080		3,649.32000	3.64932	3,540.800	14.37	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	7,211.41000		7.21141		7,077.79000	7.07779	7,211.410	14.64	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,984.11000		1.98411		2,059.36000	2.05936	1,984.110	14.64	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	8,655.78000		8.65578		8,507.49000	8.50749	8,655.780	14.77	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,446.36000		1.44636		1,506.94000	1.50694	1,446.360	14.77	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.46870		116.84965		8.49398	116.63833		13.60	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,704.06000		5.70406		5,827.43000	5.82743	5,704.060	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,194.78000		4.19478		4,106.83000	4.10683	4,194.780	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,233.02000		4.23302		4,144.49000	4.14449	4,233.020	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,657.12000		5.65712		5,779.91000	5.77991	5,657.120	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,271.45000		4.27145		4,182.35000	4.18235	4,271.450	13.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.31	Put	5,610.45000		5.61045		5,732.67000	5.73267	5,610.450	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,973.67000		6.97367		6,850.22000	6.85022	6,973.670	13.82	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,281.03000		3.28103		3,368.90000	3.36890	3,281.030	13.82	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.56647		118.48077		8.59266	118.26682		12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,056.13000		4.05613		3,974.87000	3.97487	4,056.130	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,619.66000		7.61966		7,752.35000	7.75235	7,619.660	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,090.21000		4.09021		4,008.46000	4.00846	4,090.210	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,568.43000		7.56843		7,700.63000	7.70063	7,568.430	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,124.45000		4.12445		4,042.21000	4.04221	4,124.450	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,517.45000		7.51745		7,649.16000	7.64916	7,517.450	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,382.77000		8.38277		8,251.91000	8.25191	8,382.770	13.29	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,590.74000		3.59074		3,673.83000	3.67383	3,590.740	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			277.13804		277.13804		277.12926	277.12926			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	2,851.96000		2.85196		2,860.74000	2.86074	2,851.960		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	2,861.96000		2.86196		2,870.74000	2.87074	2,861.960		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	2,871.96000		2.87196		2,880.74000	2.88074	2,871.960		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.97044		104.37269		4.96250	104.37945		1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	299.04000		0.29904		305.71000	0.30571	299.040	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	69.79000		0.06979		69.70000	0.06970	69.790	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	305.27000		0.30527		311.96000	0.31196	305.270	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	67.53000		0.06753		67.46000	0.06746	67.530	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	311.45000		0.31145		318.16000	0.31816	311.450	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	65.22000		0.06522		65.17000	0.06517	65.220	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.83280		105.74496		4.82151	105.75180		0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	210.34000		0.21034		214.44000	0.21444	210.340	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	266.57000		0.26657		263.83000	0.26383	266.570	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	213.14000		0.21314		217.28000	0.21728	213.140	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	263.31000		0.26331		260.61000	0.26061	263.310	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	215.98000		0.21598		220.14000	0.22014	215.980	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	260.09000		0.26009		257.41000	0.25741	260.090	0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.35075		102.77025		4.33076	102.77751		0.64	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	424.31000		0.42431		430.09000	0.43009	424.310	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	84.32000		0.08432		82.84000	0.08284	84.320	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	426.98000		0.42698		432.77000	0.43277	426.980	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	83.38000		0.08338		81.91000	0.08191	83.380	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	429.64000		0.42964		435.45000	0.43545	429.640	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	82.44000		0.08244		80.99000	0.08099	82.440	0.67	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			214.11629		214.11629		214.10386	214.10386			0.00	0	44,679.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 06/02/2014	Bond Future	208.99	Call	5,126.29000	5.12629	5,113.86000	5.11386	5,126.290		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	5,116.29000	5.11629	5,103.86000	5.10386	5,116.290		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	5,106.29000	5.10629	5,093.86000	5.09386	5,106.290		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.98527	107.33922	6.98474	107.34092		4.63	0.00	0	10,389.00
R203	On 06/02/2014	Bond Future	5.95	Call	8.42000	0.00842	9.28000	0.00928	8.420	4.50	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,390.43000	3.39043	3,389.59000	3.38959	3,390.430	4.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	24.68000	0.02468	26.56000	0.02656	24.680	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,775.99000	2.77599	2,776.17000	2.77617	2,775.990	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	26.01000	0.02601	27.97000	0.02797	26.010	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,744.25000	2.74425	2,744.51000	2.74451	2,744.250	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	27.41000	0.02741	29.44000	0.02944	27.410	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,712.59000	2.71259	2,712.92000	2.71292	2,712.590	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	423.11000	0.42311	431.86000	0.43186	423.110	4.60	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	889.70000	0.88970	896.75000	0.89675	889.700	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.12787	104.59035	7.12731	104.59202		4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	92.78000	0.09278	94.46000	0.09446	92.780	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,342.94000	4.34294	4,342.95000	4.34295	4,342.940	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	95.00000	0.09500	96.70000	0.09670	95.000	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,313.78000	4.31378	4,313.81000	4.31381	4,313.780	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	97.26000	0.09726	99.00000	0.09900	97.260	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,284.66000	4.28466	4,284.73000	4.28473	4,284.660	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	784.79000	0.78479	789.79000	0.78979	784.790	4.70	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,649.09000	1.64909	1,652.42000	1.65242	1,649.090	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,627.31000	1.62731	1,632.76000	1.63276	1,627.310	4.79	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	818.38000	0.81838	822.16000	0.82216	818.380	4.79	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.27499	106.00881	7.27425	106.01086		4.37	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	894.89000	0.89489	898.72000	0.89872	894.890	4.31	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,109.25000	2.10925	2,111.03000	2.11103	2,109.250	4.31	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,412.15000	1.41215	1,414.42000	1.41442	1,412.150	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,453.74000	1.45374	1,458.06000	1.45806	1,453.740	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,398.61000	1.39861	1,400.89000	1.40089	1,398.610	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,467.90000	1.46790	1,472.23000	1.47223	1,467.900	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,482.14000	1.48214	1,486.47000	1.48647	1,482.140	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,385.17000	1.38517	1,387.45000	1.38745	1,385.170	4.38	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.43868	103.32759	7.43773	103.33001		4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	934.65000	0.93465	937.89000	0.93789	934.650	4.15	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,478.32000	2.47832	2,479.14000	2.47914	2,478.320	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	943.94000	0.94394	947.19000	0.94719	943.940	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,461.59000	2.46159	2,462.42000	2.46242	2,461.590	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	953.29000	0.95329	956.55000	0.95655	953.290	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,444.92000	2.44492	2,445.76000	2.44576	2,444.920	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			9.15900	93.97754	9.18255	93.76504			0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,876.53000	1.87653	1,664.03000	1.66403	1,876.530	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,963.96000	1.96396	1,751.46000	1.75146	1,963.960	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,051.25000		2.05125	1,838.75000	1.83875		2,051.250		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.26007		95.21315	9.28437	94.99788				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	967.45000		0.96745	752.18000	0.75218		967.450		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,054.65000		1.05465	839.38000	0.83938		1,054.650		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,141.71000		1.14171	926.44000	0.92644		1,141.710		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.36151		92.24676	9.38657	92.02888				0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,870.69000		2.87069	3,088.57000	3.08857		2,870.690		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,779.25000		2.77925	2,997.13000	2.99713		2,779.250		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,687.95000		2.68795	2,905.83000	2.90583		2,687.950		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.23202		104.22736	7.23083	104.23226			6.67	0.00	0	29,549.00
R204	On 06/02/2014	Bond Future	6.39	Call	49.48000		0.04948	53.02000	0.05302		49.480	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,585.10000		3.58510	3,583.74000	3.58374		3,585.100	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	51.84000		0.05184	55.49000	0.05549		51.840	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,544.61000		3.54461	3,543.36000	3.54336		3,544.610	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	54.30000		0.05430	58.07000	0.05807		54.300	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,504.24000		3.50424	3,503.11000	3.50311		3,504.240	6.50	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.35891		105.59775	7.35766	105.60263			6.47	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	175.29000		0.17529	178.39000	0.17839		175.290	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,491.41000		5.49141	5,489.63000	5.48963		5,491.410	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	179.07000		0.17907	182.22000	0.18222		179.070	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,453.64000		5.45364	5,451.91000	5.45191		5,453.640	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	182.92000		0.18292	186.11000	0.18611		182.920	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,415.95000		5.41595	5,414.26000	5.41426		5,415.950	6.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.48721		102.99891	7.48578	103.00420			6.53	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,164.85000		2.16485	2,166.92000	2.16692		2,164.850	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,989.78000		1.98978	1,997.14000	1.99714		1,989.780	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,008.15000		2.00815	2,015.53000	2.01553		2,008.150	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,146.11000		2.14611	2,148.20000	2.14820		2,146.110	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,026.63000		2.02663	2,034.02000	2.03402		2,026.630	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,127.49000		2.12749	2,129.59000	2.12959		2,127.490	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,671.42000		2.67142	2,679.21000	2.67921		2,671.420	6.60	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,593.78000		1.59378	1,596.28000	1.59628		1,593.780	6.60	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.61879		104.43652	7.61716	104.44223			6.39	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,488.26000		1.48826	1,494.05000	1.49405		1,488.260	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,719.84000		3.71984	3,719.92000	3.71992		3,719.840	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,501.50000		1.50150	1,507.31000	1.50731		1,501.500	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,697.13000		3.69713	3,697.23000	3.69723		3,697.130	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,514.82000		1.51482	1,520.66000	1.52066		1,514.820	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,674.50000		3.67450	3,674.63000	3.67463		3,674.500	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,177.33000		3.17733	3,184.63000	3.18463		3,177.330	6.50	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,887.52000		1.88752	1,889.11000	1.88911		1,887.520	6.50	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.53069		99.21024		7.53490	99.19057		8.56	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	64.91000		0.06491		67.90000	0.06790	64.910	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,336.40000		4.33640		4,359.06000	4.35906	4,336.400	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	67.74000		0.06774		70.81000	0.07081	67.740	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,290.03000		4.29003		4,312.77000	4.31277	4,290.030	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	70.67000		0.07067		73.82000	0.07382	70.670	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,243.80000		4.24380		4,266.62000	4.26662	4,243.800	8.36	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.65434		100.51467		7.65880	100.49467		8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	188.05000		0.18805		189.26000	0.18926	188.050	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,031.51000		7.03151		7,052.72000	7.05272	7,031.510	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	191.96000		0.19196		193.18000	0.19318	191.960	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,986.76000		6.98676		7,007.98000	7.00798	6,986.760	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	195.94000		0.19594		197.17000	0.19717	195.940	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,942.10000		6.94210		6,963.33000	6.96333	6,942.100	8.04	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.77904		98.23758		7.78366	98.21773		8.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,308.50000		2.30850		2,304.50000	2.30450	2,308.500	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,692.00000		2.69200		2,707.85000	2.70785	2,692.000	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,669.49000		2.66949		2,685.28000	2.68528	2,669.490	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,329.15000		2.32915		2,325.09000	2.32509	2,329.150	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,349.90000		2.34990		2,345.80000	2.34580	2,349.900	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,647.10000		2.64710		2,662.85000	2.66285	2,647.100	8.21	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.90024		99.60884		7.90505	99.58905		8.17	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,968.56000		1.96856		1,965.41000	1.96541	1,968.560	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,307.32000		4.30732		4,323.96000	4.32396	4,307.320	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,984.71000		1.98471		1,981.52000	1.98152	1,984.710	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,281.13000		4.28113		4,297.73000	4.29773	4,281.130	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,000.94000		2.00094		1,997.71000	1.99771	2,000.940	8.09	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,255.04000		4.25504		4,271.60000	4.27160	4,255.040	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			7.69780		97.34439		7.70139	97.32558		9.39	0.00	0	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	42.75000		0.04275		45.21000	0.04521	42.750	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,228.25000		5.22825		5,249.52000	5.24952	5,228.250	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	44.79000		0.04479		47.33000	0.04733	44.790	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,174.38000		5.17438		5,195.73000	5.19573	5,174.380	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	47.00000		0.04700		49.62000	0.04962	47.000	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,120.72000		5.12072		5,142.15000	5.14215	5,120.720	9.12	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.80826		95.22832		7.81203	95.20922		9.57	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	167.86000		0.16786		169.31000	0.16931	167.860	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,261.19000		8.26119		8,281.74000	8.28174	8,261.190	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	171.59000		0.17159		173.05000	0.17305	171.590	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,208.91000		8.20891		8,229.47000	8.22947	8,208.910	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	175.38000		0.17538		176.86000	0.17686	175.380	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,156.71000		8.15671		8,177.29000	8.17729	8,156.710	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.91800		96.51985		7.92188	96.50084		9.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,022.93000		3.02293		3,039.01000	3.03901	3,022.930	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,393.38000		2.39338		2,390.45000	2.39045	2,393.380	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,416.52000		2.41652		2,413.53000	2.41353	2,416.520	9.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future	7.80	Put	2,996.70000	2.99670		3,012.72000	3.01272	2,996.700	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,439.78000	2.43978		2,436.74000	2.43674	2,439.780	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,970.63000	2.97063		2,986.60000	2.98660	2,970.630	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,676.08000	3.67608		3,670.37000	3.67037	3,676.080	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,923.18000	1.92318		1,936.48000	1.93648	1,923.180	9.17	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.02981	94.47032		8.03383	94.45131		9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,903.25000	1.90325		1,900.85000	1.90085	1,903.250	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,744.01000	4.74401		4,760.62000	4.76062	4,744.010	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,921.12000	1.92112		1,918.69000	1.91869	1,921.120	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,712.85000	4.71285		4,729.43000	4.72943	4,712.850	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,939.10000	1.93910		1,936.64000	1.93664	1,939.100	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,681.82000	4.68182		4,698.37000	4.69837	4,681.820	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,360.20000	4.36020		4,353.19000	4.35319	4,360.200	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,168.52000	2.16852		2,180.52000	2.18052	2,168.520	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			9.06653	75.58731		9.08985	75.41366		19.71	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	527.80000	0.52780		510.37000	0.51037	527.800	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,626.45000	4.62645		4,782.67000	4.78267	4,626.450	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	543.64000	0.54364		525.64000	0.52564	543.640	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,561.16000	4.56116		4,716.81000	4.71681	4,561.160	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	559.83000	0.55983		541.25000	0.54125	559.830	19.49	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,496.36000	4.49636		4,651.43000	4.65143	4,496.360	19.49	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.15889	73.43670		9.18291	73.26076		20.22	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	546.29000	0.54629		530.32000	0.53032	546.290	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,321.65000	11.32165		11,481.62000	11.48162	11,321.650	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	556.29000	0.55629		540.05000	0.54005	556.290	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,240.99000	11.24099		11,400.69000	11.40069	11,240.990	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	566.43000	0.56643		549.91000	0.54991	566.430	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,160.61000	11.16061		11,320.03000	11.32003	11,160.610	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,578.29000	1.57829		1,537.00000	1.53700	1,578.290	19.86	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,675.82000	6.67582		6,810.47000	6.81047	6,675.820	19.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,954.22000	2.95422		2,885.69000	2.88569	2,954.220	20.10	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,135.02000	4.13502		4,242.43000	4.24243	4,135.020	20.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,826.82000	4.82682		4,729.15000	4.72915	4,826.820	20.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,389.57000	2.38957		2,467.84000	2.46784	2,389.570	20.37	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,382.53000	5.38253		5,277.63000	5.27763	5,382.530	20.45	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,050.17000	2.05017		2,121.21000	2.12121	2,050.170	20.45	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,915.65000	5.91565		5,804.33000	5.80433	5,915.650	20.52	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,772.97000	1.77297		1,837.59000	1.83759	1,772.970	20.52	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,373.00000	6.37300		6,256.56000	6.25656	6,373.000	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,566.48000	1.56648		1,625.98000	1.62598	1,566.480	20.58	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.24928	74.43272		9.27398	74.25468		19.86	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,857.85000	3.85785		3,783.74000	3.78374	3,857.850	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,394.40000	5.39440		5,498.33000	5.49833	5,394.400	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,890.18000	3.89018		3,815.62000	3.81562	3,890.180	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,352.15000	5.35215		5,455.63000	5.45563	5,352.150	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,922.64000	3.92264		3,847.63000	3.84763	3,922.640	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,310.15000	5.31015		5,413.18000	5.41318	5,310.150	19.76	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.33937	72.32662		9.36478	72.14634		19.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	8.99	Call	4,182.39000		4.18239		4,108.22000	4.10822	4,182.390	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,734.73000		6.73473		6,840.84000	6.84084	6,734.730	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,212.99000		4.21299		4,138.43000	4.13843	4,212.990	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,690.33000		6.69033		6,796.05000	6.79605	6,690.330	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,243.71000		4.24371		4,168.76000	4.16876	4,243.710	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,646.16000		6.64616		6,751.49000	6.75149	6,646.160	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			161.50550		161.50550		161.49637	161.49637			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	15.50000		0.01550		6.37000	0.00637	15.500		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	5.50000		0.00550		0.00000	0.00000	5.500		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		3.63000	0.00363	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	4.50000		0.00450		13.63000	0.01363	4.500		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			129.06225		129.06225		129.07381	129.07381			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	72.25000		0.07225		83.81000	0.08381	72.250		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	62.25000		0.06225		73.81000	0.07381	62.250		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	52.25000		0.05225		63.81000	0.06381	52.250		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			131.27637		131.27637		131.27391	131.27391			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	1,713.63000		1.71363		1,716.09000	1.71609	1,713.630		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	1,723.63000		1.72363		1,726.09000	1.72609	1,723.630		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	1,733.63000		1.73363		1,736.09000	1.73609	1,733.630		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			8.87438		86.85050		8.89795	86.67046		17.68	21,278,372.50	245	21,529.00
R213	On 06/02/2014	Bond Future	8.29	Call	464.14000		0.46414		448.94000	0.44894	464.140	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,114.39000		5.11439		5,279.23000	5.27923	5,114.390	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	478.49000		0.47849		462.78000	0.46278	478.490	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,046.06000		5.04606		5,210.39000	5.21039	5,046.060	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	493.11000		0.49311		476.86000	0.47686	493.110	17.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,978.11000		4.97811		5,141.90000	5.14190	4,978.110	17.48	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.97018		84.45497		8.99449	84.27250		18.35	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	593.90000		0.59390		576.82000	0.57682	593.900	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,531.10000		11.53110		11,696.49000	11.69649	11,531.100	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	604.29000		0.60429		586.93000	0.58693	604.290	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,451.79000		11.45179		11,616.90000	11.61690	11,451.790	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	7.66	Call	614.82000		0.61482		597.18000	0.59718	614.820	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,372.74000		11.37274	11,537.57000	11.53757	11,372.740	11,372.740	17.92	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.06533		85.60034	9.09037	85.41568			17.90	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,962.09000		3.96209	3,886.36000	3.88636	3,962.090	3,962.090	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,651.18000		5.65118	5,760.11000	5.76011	5,651.180	5,651.180	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,607.99000		5.60799	5,716.46000	5.71646	5,607.990	5,607.990	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,994.91000		3.99491	3,918.72000	3.91872	3,994.910	3,994.910	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,027.88000		4.02788	3,951.23000	3.95123	4,027.880	4,027.880	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,565.04000		5.56504	5,673.05000	5.67305	5,565.040	5,565.040	17.84	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.16170		83.25672	9.18749	83.06982			17.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,379.17000		4.37917	4,301.71000	4.30171	4,379.170	4,379.170	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,763.44000		6.76344	6,872.88000	6.87288	6,763.440	6,763.440	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,410.67000		4.41067	4,332.81000	4.33281	4,410.670	4,410.670	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,719.33000		6.71933	6,828.37000	6.82837	6,719.330	6,719.330	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,442.30000		4.44230	4,364.04000	4.36404	4,442.300	4,442.300	17.71	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,675.44000		6.67544	6,784.08000	6.78408	6,675.440	6,675.440	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			9.16711		76.42024	9.19049	76.24020			21.16	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,438.82000		1.43882	1,393.15000	1.39315	1,438.820	1,438.820	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,827.15000		2.82715	2,961.52000	2.96152	2,827.150	2,827.150	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,469.85000		1.46985	1,423.22000	1.42322	1,469.850	1,469.850	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,778.62000		2.77862	2,912.03000	2.91203	2,778.620	2,778.620	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,501.29000		1.50129	1,453.70000	1.45370	1,501.290	1,501.290	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,730.65000		2.73065	2,863.10000	2.86310	2,730.650	2,730.650	21.04	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.25717		74.14019	9.28124	73.95786			21.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,887.06000		2.88706	2,822.10000	2.82210	2,887.060	2,887.060	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,963.33000		4.96333	5,080.70000	5.08070	4,963.330	4,963.330	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,919.04000		2.91904	2,853.51000	2.85351	2,919.040	2,919.040	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,915.83000		4.91583	5,032.63000	5.03263	4,915.830	4,915.830	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,951.21000		2.95121	2,885.11000	2.88511	2,951.210	2,951.210	21.63	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,868.65000		4.86865	4,984.88000	4.98488	4,868.650	4,868.650	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			9.22306		99.06467	9.24653	98.83312				0.00	0	12,135.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,332.06000		1.33206	1,563.61000	1.56361	1,332.060	1,332.060		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,230.79000		1.23079	1,462.34000	1.46234	1,230.790	1,230.790		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,129.71000		1.12971	1,361.26000	1.36126	1,129.710	1,129.710		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.31545		95.94528	9.33966	95.71069				0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	2,744.63000		2.74463	2,979.22000	2.97922	2,744.630	2,744.630		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	2,642.50000		2.64250	2,877.09000	2.87709	2,642.500	2,642.500		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,540.56000		2.54056	2,775.15000	2.77515	2,540.560	2,540.560		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,970.84000		20,970.84000	20,912.92000	20,912.92000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :											86,249,780.00	5,824	2 127 654.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00549			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.69500	105.38827		6.69500	105.33077			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.20042			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.37000	106.42806		8.37000	106.35577			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.74531			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.85545			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.23500	97.41358		9.23500	97.34072			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.99500	103.51477		6.99500	103.45580			0.00	0	470,000,000.00
AB07	On 07/03/2014	Spot Bond		5.49500	107.82602		5.49500	103.41912			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.18984			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.52500	106.78054		8.52500	106.70669			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.84000	136.37278		0.84000	136.33813			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.35000	128.17371		2.35000	261.61144			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.74389			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.43908			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.82197			0.00	0	2,700,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.31379			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.32763			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.33672			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.12556			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.45500	108.08325		7.45500	108.01771			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.11638			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		6.74500	104.50040		6.74500	104.44297			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.65076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.97293			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.79856			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.88772			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.87730			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.13966			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.24117			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.15626			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.17773			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.71768			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	102.20213			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000		136.35931		5.29000	131.22866			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.05000		126.64123		3.05000	126.58609			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.79000		117.80532		2.79000	117.75668			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.44000		101.60723		4.44000	101.55211			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.91000		103.89325		5.91000	103.82476			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.92500		117.29077		10.92500	109.46147			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.69707			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.07102			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.04929			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.05470			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.09000		110.68272		4.09000	110.62537			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		39.31619		100.00000	39.02484			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000		164.48883		2.09000	164.43030			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		154.86285		2.76000	154.79928			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.12000		166.29228		2.12000	166.23270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	2.04500	170.95422		2.04500	170.89400			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.92125	73.36450		7.92125	73.31854			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.92125	73.36450		7.92125	73.31854			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.54000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.21287			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	91.56000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.47000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.99000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	87.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	86.55000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.94729			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.83199			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.11000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.28500	102.63228		6.28500	102.57995			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	87.02000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.26000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.35000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.12129			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.98500	114.39275		6.98500	114.32768			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.50907			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	81.53000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	84.57000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.79000	93.38521		2.79000	101.09030			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.75000	98.94116		2.75000	147.14338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond		2.64500	112.68428		2.64500	194.74744			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	83.33000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.50500	92.15467		9.50500	92.08377			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	92.29000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	103.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.34547			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	95.91000			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		9.71000	106.20579		9.71000	106.12283			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		9.65500	106.62404		9.65500	106.54121			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.83000	90.85449		8.83000	90.78982			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	104.75000			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		9.75000	105.90309		9.75000	105.82003			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.74000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.44949			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.22500	108.77684		8.22500	108.70421			0.00	0	70,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond		6.64500	103.55308		6.64500	103.49700			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.82000	97.81314		8.82000	97.74358			0.00	0	60,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.91000	94.90560		9.91000	94.82955			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.34500	106.88746		7.34500	106.82357			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.54000	130.98835		1.54000	128.42946			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.16000	130.12491		2.16000	265.59809			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.78000	125.03551		0.78000	127.79256			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.06000	125.04496		2.06000	127.51186			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	40.49251		100.00000	40.19244			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.14500	107.70575		11.14500	107.60899			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.10824			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.34874		100.00000	2.33133			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.13803			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.56002			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	13.99958		100.00000	13.89584			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.07845			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	60.64880		11.00000	60.59680			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	13.99958		100.00000	13.89584			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.82350			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.30056			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.33178			0.00	0	0.00

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	100.28663			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.29605			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.30019			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.33076			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.33076			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.35202			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.27912			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.35202			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.30949			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.62107			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.27377			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.13759			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.29046			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.29965			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.30340			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.29588			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.27913			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.27500	103.65078		9.27500	103.67655			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.25661			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.24500	108.50158		7.24500	103.94231			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.19086			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.35455			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.07501			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	101.26692			0.00	0	0.00

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	80.10141				0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	159.92492				0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	159.97389				0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.28659				0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.84049				0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.84049				0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.26692				0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.70730				0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.27714				0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.27488				0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.37751				0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.63132				0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.37751				0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.87133				0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.97813				0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.35126				0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.58119				0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.17088				0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.28774				0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.24221				0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.23804				0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.28189				0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.94976				0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.25169				0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.24525				0.00	0	0.00

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	100.25775			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28113			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26791			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25283			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25699			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.02129		10.23000	102.93615			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.26099			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25472			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.35470			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.90887			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.23801			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.31000	102.50718		9.31000	102.43032			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27993			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.08010		1.75000	110.16755			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25662			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.25719			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27085			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.28015			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.26153			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.27829			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.26898			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28944			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.48314			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.28201			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.68423			0.00	0	0.00

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	100.27829			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.27325			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.28915			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.29404			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.25457			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.26025			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.29526			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.28870			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30986			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.27270			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30689			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30800			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30986			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	90.42102			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.29502			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.29502			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	117.53014			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	118.37449			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.25408			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.25146			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.75001			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.25855			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.25967			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.27085			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.25445			0.00	0	0.00

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	100.25408			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.28183			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.18916			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.29540			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.52279			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.67398		100.00000	9.60384			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.76060			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.84734			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.90507			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.40551			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.56325			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.77349			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.35972			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.86000	98.78258		7.86000	98.71984			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.80172			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.12587			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.29000	103.86074		8.29000	103.79085			0.00	0	70,000,000.00
AIR02		On 30/04/2023	Spot Bond	9.35000	116.43060		9.35000	116.34294			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	55.98684		100.00000	69.47242			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.06500	111.06568		7.06500	111.00179			0.00	0	2,890,000,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	66.65222		100.00000	66.16899			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	13.60673		100.00000	13.51609			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.00000	152.16772		3.00000	152.10230			0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	4.79000	104.90801		4.79000	131.23419			0.00	0	0.00
ANG010		On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.43354			0.00	0	0.00

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	100.40451			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.36747			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.37456			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.22939			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.46110			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.38718			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.23540			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.07872			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.78000		106.46762		8.78000	106.39225			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.37503			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.22911			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		53.25256		100.00000	53.25252			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.10315			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.53336			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.55045			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.44500		101.39875		9.44500	101.32165			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.94500		110.65795		6.94500	110.59571			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.02012			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.01820			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.72500		103.70157		6.72500	103.64505			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.67500		106.55981		8.67500	106.48526			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.09985			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.82865		103.58117		10.82865	102.11683			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.69580		101.41485		10.69580	100.82424			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.74573		101.28888		10.74573	100.75471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.07762			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.80113		101.05975		10.80113	100.67189			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.93272		99.73892		11.93272	99.61423			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.07967			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.07967			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.07974			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.07865		100.03712		11.07865	100.00395			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.98379		102.32423		10.98379	100.68872			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.69580		101.41485		10.69580	100.82424			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.96892		101.28791		10.96892	100.81052			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.19880		94.94383		10.19880	100.33700			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.07521			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.07766			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.07766			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.07334			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	10.38861		100.50287		10.38861	100.29435			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.45000		99.22089		11.45000	99.06691			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	11.37500		65.78749		11.37500	96.61900			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	100.06760			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		81.16173		12.22500	100.07648			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.07649			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.18000		64.83369		11.18000	96.70243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.07412			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.07609			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.07609			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	100.07318			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.05553			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.07328			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.04583			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	100.07328			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.82865	103.51463		13.82865	102.10617			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.21791	100.56452		15.21791	100.45946			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.12145	100.51127		14.12145	100.28527			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.10145			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.10145			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.10145			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.10531			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	12.64324		100.00000	12.57142			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.97011		100.00000	18.82954			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.26494		100.00000	17.13700			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.65737		100.00000	10.57839			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.65915		100.00000	10.57927			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.88526		100.00000	12.78978			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.16486		100.00000	11.08212			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	83.22629		100.00000	82.69165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.21510			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.05440			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.05710			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond		100.00000	95.30026		100.00000	94.55959			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	90.12346		100.00000	89.46078			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.06000	104.10147		2.06000	170.75161			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.27000	96.94315		8.27000	140.76818			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.27000	98.28869		8.27000	141.10231			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.65500	97.42541		8.65500	97.35740			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.26543			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.89787			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	100.49940			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.26376			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	84.79263		100.00000	83.63636			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.87000	99.31749		7.87000	99.25398			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.25661			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34066			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.37098			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47201			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.57301			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.85545			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	10.35379		100.00000	10.27872			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.12088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.18289			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.20946			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.21831			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.32456			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46614			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	10.13022	100.00000	100.00000	10.05678			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	10.13022	100.00000	100.00000	10.05678			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.30024			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.32557			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.33247			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.22500	104.31023		8.22500	104.24057			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.35317			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38982			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.80576	100.00000	100.00000	5.76273			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.80576	100.00000	100.00000	5.76273			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.07000	106.55621		6.07000	106.50428			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.18073			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.53536			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.07322			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.43195			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.68031			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.80279			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.67021			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.70848			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.77796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.06630			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.54598			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	39.32843		100.00000	39.03373			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	13.12573		100.00000	13.02846			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.86482			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.54500	107.38607		6.54500	107.32877			0.00	0	30,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.32500	114.10222		9.32500	114.01607			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.84833			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.59648			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.02500	104.82812		9.02500	104.75146			0.00	0	690,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.09000	104.60154		11.09000	104.50802			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.66034			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.34000	105.73284		11.34000	105.63780			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.11051			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.21500	101.89535		9.21500	101.81930			0.00	0	90,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.03382			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.78000	101.15317		11.78000	101.05882			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.13920			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.45423			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.05484			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.15500	93.81592		10.15500	93.73893			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.10000	115.30087		10.10000	115.20727			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.95000	111.43787		9.95000	111.34872			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.29000	116.29500		9.29000	116.20752			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.72087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond		11.57500	104.19524		11.57500	104.09812			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.13566			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.18597			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.62633			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	103.02366			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.65281			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.69960			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.51731			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.50070			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.58848			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.35484			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.06676			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	93.46364		100.00000	92.14104			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	93.46364		100.00000	92.14104			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	93.46364		100.00000	92.14104			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.28666			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	93.46364		100.00000	92.14104			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.59174			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.43106			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.13632		10.11000	100.05451			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.43106			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94732			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	115.24492		2.76000	115.19790			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	105.86351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond		3.14000	112.21714		3.14000	115.18723			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.89981		8.25000	102.83090			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	100.43106			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.43106			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	120.29313		3.10000	114.78416			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.02955		2.40000	114.53920			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.41210			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.83336			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.83094			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.04500	103.03678		8.04500	102.96982			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.82662			0.00	0	2,000,000,000.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.82931			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.40936			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42169			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.09500	103.17904		8.09500	103.11158			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.09500	103.17904		8.09500	103.11158			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		8.14500	102.02359		8.14500	101.95648			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.29420			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.32658			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.37592			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.37592			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	77.00352		100.17539	76.10002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.46539			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.92022			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.29869			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.71565			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.76529			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.40909		9.35000	103.33208			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.40909		9.35000	103.33208			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.71533			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.71745			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	101.20805			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.30643			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.18387			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.12688			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.12688			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.12688			0.00	0	155,000,000.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.12688			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.12688			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.13030			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.13583			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.13583			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.13583			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.13583			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.13583			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.13677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	9.11000	104.89638		9.11000	104.81897			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.80214			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.28598			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.28598			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.22227			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33757			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.11134			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26712			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26525			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27351			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.77814			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.87398			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27276			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	104.51699			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48934			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.20102			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.12580			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.25780			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30058			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30058			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30058			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30058			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.02195			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.62592			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15753			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15564			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06237			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15564			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.86929			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.31568			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.03107			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.03107			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08726			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	101.96779			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	101.07113			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.78500	94.38172		10.78500	94.29960			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.30500	95.98822		11.30500	95.90077			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08304			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.31430			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.04422			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.37916			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.37828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	105.97475	8.80500	101.53505				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.27270				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.39459				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	100.28647				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.29205				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.31357				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.29502				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42041				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42041				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42041				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.33194				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.18907				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.20949				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.08304				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	100.19217				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.33391				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.36788				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.08356				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42666				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.34706				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.25830				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.30319				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.31937			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.00116			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.19070			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.08092			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.23877			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.96588			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.26183			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.85439			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.75074			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	100.40386			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.38504		7.01000	37.98345			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	143.12842			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	8.65500		97.42541		8.65500	130.21531			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.27000		32.08465		8.27000	140.76818			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.27000		32.48525		8.27000	141.10231			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.44046			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.33308			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.86308			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.86308			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.29794			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.27686			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.28106			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.27829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.37916			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.25071			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.82759			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.59500		111.46944		8.59500	107.89425			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.67500		101.94814		8.67500	101.87682			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.06500		113.87596		10.06500	113.78383			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.94500		105.84473		7.94500	105.77679			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.65500		108.84376		9.65500	108.75873			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.09500		96.52025		10.09500	96.44193			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.00000		96.93840		11.00000	96.85289			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.00000		89.80495		11.00000	89.72573			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.65337			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.68628			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.59901			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.12887			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.57668			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.16474			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.51500		89.91957		12.51500	89.82916			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.69057		100.00000	10.61136			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.09267			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.95000		98.40267		7.95000	98.33911			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.97897			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.14773			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.46455			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.73008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.62443			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.36714			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00033			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00033			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.82500	118.98274		6.82500	118.91694			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.27500	109.42077		8.27500	109.34847			0.00	0	4,240,000,000.00
DV23	On 27/02/2023	Spot Bond		8.72500	111.48416		8.72500	111.40657			0.00	0	9,480,000,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.37748			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.39406			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.74253			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.90500	134.03120		7.90500	133.94652			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	104.40331			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	104.34794		0.10000	131.21406			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.18000	115.60497		2.18000	115.56286			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.19000	103.17236		2.19000	103.13470			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.27000	103.36108		2.27000	103.32298			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.55500	109.45169		9.55500	109.36845			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.40500	110.18891		9.40500	110.10501			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.05000	101.72115		10.05000	101.63852			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.65500	90.35881		10.65500	94.28859			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.81607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	102.13923		0.00		0	0.00	
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.34746		0.00		0	0.00	
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.91851		0.00		0	0.00	
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.70167		0.00		0	0.00	
EQ185U	On 11/06/2014	Spot Bond	100.00000	73.77049	100.00000	72.87449		0.00		0	0.00	
EQ187U	On 21/02/2014	Spot Bond	100.00000	88.80779	100.00000	88.16425		0.00		0	0.00	
EQ199U	On 15/01/2014	Spot Bond	100.00000	103.01491	100.00000	102.19516		0.00		0	0.00	
EQ201U	On 13/02/2014	Spot Bond	100.00000	90.57072	100.00000	89.90148		0.00		0	0.00	
EQ202U	On 12/03/2014	Spot Bond	100.00000	89.59222	100.00000	88.97149		0.00		0	0.00	
EQS01	On 18/11/2014	Spot Bond	3.00000	127.87266	3.00000	127.81750		0.00		0	0.00	
EQS02	On 01/07/2015	Spot Bond	11.00500	102.73506	11.00500	102.64388		0.00		0	0.00	
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.44023		0.00		0	0.00	
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.50487		0.00		0	0.00	
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.87929		0.00		0	0.00	
EQS07	On 09/04/2018	Spot Bond	9.70000	85.13350	9.70000	98.43976		0.00		0	0.00	
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	99.94421		0.00		0	0.00	
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.67826		0.00		0	0.00	
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.97189		0.00		0	0.00	
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.89069		0.00		0	0.00	
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.86433		0.00		0	0.00	
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.99063		0.00		0	0.00	
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.95717		0.00		0	0.00	
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.82191		0.00		0	0.00	
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.84699		0.00		0	0.00	
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.79615		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.83335			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.78870			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.81971			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.47500	104.69411		6.47500	104.63914			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		7.49500	108.29432		7.49500	108.22867			0.00	0	17,746,500,000.00
ES23	On 25/01/2023	Spot Bond		8.39000	114.54401		8.39000	114.46730			0.00	0	24,123,800,000.00
ES26	On 02/04/2026	Spot Bond		8.86500	94.56083		8.86500	94.49325			0.00	0	8,645,700,000.00
ES33	On 15/09/2033	Spot Bond		9.68500	83.26459		9.70500	83.05127			0.00	0	02,380,000,000.00
ES42	On 25/04/2042	Spot Bond		9.90000	88.45678		9.90000	88.38636			0.00	0	11,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.73375			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.42393			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.13199			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.59855			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.80026			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.91300			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.98852		100.00000	11.90160			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.66661		100.00000	11.58203			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.30868			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.32228			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.34943			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.37650			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.94500	104.14876		6.94500	104.08986			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.18000	97.70626		9.18000	97.63401			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.39437			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.39430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.37111			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.66404			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.98000	104.33511	10.98000	104.24323			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.70379			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.16000	125.80333	2.16000	126.60171			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.19000	129.81447	2.19000	264.96379			0.00	0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.50000	97.77492	2.50000	103.98291			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.73000	99.17332	2.73000	147.48889			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.53500	114.52300	2.53500	197.92700			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.25500	113.94128	7.25500	113.87401			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.01100	58.76473	8.01100	58.05190			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.49100	37.53093	9.49100	36.61242			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.72000	36.29412	9.72000	35.34176			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.84969			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.16284			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.78909			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.60315			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.12918			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.12918			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.78702			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.10918			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33569			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.45075			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.28672			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.31763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.88896			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.34089		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.34089		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.44388			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30986			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	100.29390			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.05381			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	100.30430			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.27388		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	100.32542			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	100.40758			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.39474			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.29263		100.09221	12.20147			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.27345			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.44558			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.33390			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.37682			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.03442			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.28761			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.31000			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	100.31380			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.28404			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.28759			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.38555			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.38735			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.37053			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.28201			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.35066		13.22500	54.29176			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.26414			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.26452			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40720			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.27791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond		3.74500	89.15214		3.74500	92.19045			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.29130			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.29130			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.89353			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08304			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.48013			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.14799			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.27270			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.26563			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.35521			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.31616			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.98970			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.33957			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.49246			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.36714			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.28461			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.55016			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.20607			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.24879			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.56160			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.31107			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.30926			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.66038			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.26224			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.34851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond	3.40000	119.87132		3.40000	115.91314			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.31525			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.31864			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.38000	109.79331		3.38000	116.07709			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.12000	99.21885		1.12000	121.35368			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.40000	106.82122		3.40000	115.91314			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.10000	105.00612		2.10000	122.94327			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.17000	103.99275		2.17000	126.45957			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53474			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	96.45347			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.49739			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.50653			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.27155			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.31303			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	104.54358			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.36864			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.35438			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.29613			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.46082			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.29575			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.49712			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.25410			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	90.71920			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.68187		100.00000	8.61753			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	14.67486		100.00000	14.56611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond		4.24000	142.38174		4.24000	142.30596			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.45819			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.63800			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.72893			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.11686			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.59165			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.06396			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.23540			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.70000	124.67056		2.70000	254.45401			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.20000	129.71119		2.20000	264.75276			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.92000	122.52751		2.92000	250.07554			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.78360		2.53000	123.29828			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.25768			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	127.55673		2.06000	123.61298			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.46834			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.92743			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.14028			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	93.19249		2.90000	93.15342			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.22191		104.97509	15.10412			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.22479		101.07593	19.08096			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.69085		100.44759	11.60386			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.33777			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.68690		100.76967	17.55493			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	105.10709		2.36500	105.06731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.05647			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.46000		96.43009		2.46000	104.38919			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.27930			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.49000		96.14869		2.49000	104.08431			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.76926			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		127.66608		2.40000	330.14761			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.15543			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.10970			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.04131			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.98786			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.71058			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.62335			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.08010			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.66234			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.83000		104.64626		5.83000	104.59644			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.16500		105.65120		6.16500	105.59805			0.00	0	250,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.21500		104.36790		7.21500	104.30661			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.73500		105.04878		7.73500	104.98273			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.94000		111.51616		7.94000	111.44462			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.56500		103.24454		8.56500	103.17281			0.00	0	90,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.84500		101.83379		8.84500	101.76117			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.50500		92.15467		9.50500	92.08377			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.69000		107.83026		9.69000	107.74619			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.54500		95.33484		10.54500	95.25501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond		10.57500	78.44139		10.57500	78.37479			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.21832			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.23000			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.23949			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.24328			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.25270			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.26780			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.27912			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.32807			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.98176			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.87356			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.02500	103.51582		9.02500	103.44054			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.95132			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.33822			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.90013			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.63497			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.89778			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.89770			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.89748			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.89792			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.37582			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.79435			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.18717			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.21570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.27084			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.33926			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.43424			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	100.46874			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.71357			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.44944			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.41338			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.70634			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.42773			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	100.11196			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.21863			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.59067			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.37183			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.39055			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.08363			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.15295			0.00	0	0.00
HILC08		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.03913			0.00	0	0.00
HILC09		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.92204			0.00	0	0.00
HM1B5U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7		On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.38141			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.63219		103.46446		7.63219	102.41253			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	101.45216			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.98529		103.53010		7.98529	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	101.54312			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.43604		103.61923		8.43604	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	101.65427			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.49212			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.65727			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.72275			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.04500		112.77002		8.04500	112.69752			0.00	0	2,920,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		132.11183		1.97000	269.65776			0.00	0	8,869,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000		135.20931		1.95000	270.08941			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.65000		100.43527		9.65000	100.35813			0.00	0	1,200,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.62000		100.64454		9.62000	100.56747			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		33.67398		100.00000	33.42444			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		8.74032		100.00000	8.67555			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		67.07379		100.00000	66.58750			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		31.90066		100.00000	31.66938			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		17.68342		100.00000	17.55521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.62716	100.00000	9.55736				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000		110.84960	1.85000	110.81249				0.00	0	63,807,900,000.00
I2038	On 31/01/2038	Spot Bond	2.30000		108.35078	2.30000	108.31059				0.00	0	23,182,200,000.00
I2046	On 31/03/2046	Spot Bond	2.42500		104.46009	2.42500	104.42006				0.00	0	43,440,000,000.00
I2050	On 31/12/2050	Spot Bond	2.33000		112.78300	2.33000	112.74053				0.00	0	17,700,000,000.00
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	7.14500		106.86052	7.14500	106.79837				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.41301				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.40370				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.45707				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.77000		107.39546	6.77000	103.01835				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.64500		106.64055	7.64500	106.57427				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.37500		108.70160	8.37500	108.62772				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.70000		106.40907	6.70000	102.20385				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.26991				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.79672				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		113.33079	4.09000	113.27247				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.46500		105.03702	7.46500	104.97428				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.00995				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.07530				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000		105.78655	0.94000	127.19271				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.13000		105.76096	2.13000	126.87398				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.63460				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.74367				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.04500		104.83217	8.04500	104.76404				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.43940			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.16387			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.84826			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.61000	97.92549		8.61000	97.85748			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.13500	91.23929		9.13500	94.78733			0.00	0	50,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.67774			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.12500	99.13192		8.12500	99.06687			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.18500	103.48328		9.18500	103.38117			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.06869			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.10364			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.40500	102.76818		7.40500	102.70728			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.39000	102.44962		8.39000	102.38100			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00301		100.00000	0.00299			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.21259			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.27248			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.80500	99.38002		8.80500	99.30946			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.07759		5.00000	101.03646			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.07759		5.00000	101.03646			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.15669		5.00000	102.11558			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.07759		5.00000	101.03646			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.25505		4.00000	101.22182			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.84346			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.79499			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.07098			0.00	0	2,500,000,000.00
IFM01	On 31/03/2016	Spot Bond		9.20000	109.85158		9.20000	109.77017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.02414			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.02414			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.97195			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.72315		100.00000	7.66591			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.19100			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.96049			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.85167			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.14500	102.48483		9.14500	102.40891			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.62229			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.78425			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.36721			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.55868			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.22145		100.00000	6.17635			0.00	0	0.00
IN230U		On 16/01/2014	Spot Bond	100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
IN238U		On 13/03/2014	Spot Bond	100.00000	84.68677		100.00000	84.10138			0.00	0	0.00
INA402		On 07/01/2014	Spot Bond	5.25000	99.98562		5.25000	99.88506			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.25000	99.88506		5.25000	99.78471			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.25000	99.78471		5.25000	99.68456			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond	5.35000	99.67857		5.35000	99.57673			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.35000	99.57673		5.35000	99.47510			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.35000	99.47510		5.35000	99.37367			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	5.35000	99.37367		5.35000	99.27246			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond	5.45000	99.25896		5.45000	99.15609			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.45000	99.15609		5.45000	99.05343			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.45000	99.05343		5.45000	98.95098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.98089			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.77077			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.06559			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.82865	102.63226		10.82865	101.54908			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.82865	100.52686		10.82865	100.29504			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.23630			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.64066			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23164			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.68346		6.50000	101.62987			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.30058			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.04907			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.70283			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.70283			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.80744			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.90809			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	97.78946			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.55941			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.30204			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.25233			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.35305			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	102.82600			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.87638			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.53329			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.24958			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.22577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING229		On 17/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.18548			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	99.94400			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.67740			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.57699			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.21669			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.26085			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.37412			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	97.82087	100.00000	97.12382			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.07334			0.00	0	0.00
INGR01		On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.50343			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.55649			0.00	0	0.00
IP266U		On 08/01/2014	Spot Bond	100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.45623			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.48939			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.51155			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.15500	103.85056	8.15500	103.78216			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.19500	107.54327	6.19500	103.03356			0.00	0	0.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.42513			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.52500	106.60984	8.52500	106.53611			0.00	0	100,000,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.94818			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.00000	0.00000	99.87327			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.87920			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.24116			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.32500	103.41790	8.32500	103.34839			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.35877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.61506			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.22000	97.87081		3.22000	117.39843			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.91000	95.80706		3.91000	128.63305			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.01964			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.79865			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.74275			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.46856			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.14748			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.85000	90.52231		3.85000	91.26752			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.85000	90.44685		3.85000	97.49800			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.51782			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.11726			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.36721			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.68000	109.31032		11.68000	109.20753			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.55700			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.91000	94.79031		3.91000	128.63305			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.60099			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.25347			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.72165			0.00	0	0.00
IVA402		On 09/01/2014	Spot Bond	5.25000	99.95687		5.25000	99.85637			0.00	0	0.00
IVA403		On 16/01/2014	Spot Bond	5.25000	99.85637		5.25000	99.75608			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.25000	99.75608		5.25000	99.65598			0.00	0	0.00
IVA405		On 30/01/2014	Spot Bond	5.35000	99.64945		5.35000	99.54767			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.35000	99.54767		5.35000	99.44610			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.35000	99.43161		5.35000	99.34473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA408		On 20/02/2014	Spot Bond	5.35000	99.34473		5.35000	99.24357			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.45000	99.22954		5.45000	99.12673			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.45000	99.12673		5.45000	99.02414			0.00	0	0.00
IVA411		On 13/03/2014	Spot Bond	5.45000	99.02414		5.45000	98.92175			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.02353			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.21090			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.23961			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.15665			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.95103			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.30939			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.05551			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.02643			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83150			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.05103			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.74407			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.82935			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.58685			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.82401			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.82267			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.81998			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.83206			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.37130			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.21085			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.28292			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.87490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.05087			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.84653			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		94.07216		100.00000	93.35038			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		89.67059		100.00000	89.05075			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		82.14286		100.00000	81.05727			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		73.88664		100.00000	73.44064			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.24151			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		44.51894		100.00000	44.19618			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.70126			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		15.00600		100.00000	14.89720			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.57615			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		58.22353		100.00000	57.80141			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		59.60113		100.00000	59.16903			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		60.06772		100.00000	59.50686			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.61186			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.45486			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.65000		141.13039		8.65000	141.03139			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.54811			0.00	0	400,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.31337			0.00	200,000,000	200,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.17861			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.62500		100.12496		8.62500	100.05606			0.00	0	150,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.77500		69.48605		8.77500	97.95731			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.28500		103.01096		9.28500	102.93478			0.00	0	50,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.58843			0.00	0	742,145,900.00
LHL02	On 13/12/2015	Spot Bond	11.14500		99.93347		11.14500	99.84419			0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.64474			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.03232			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.10763			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.19786			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.97049			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.89994			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.90743			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.65389			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.40955			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.08308			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	79.34783		100.00000	78.83369			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	52.53071		100.00000	52.23228			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	58.22353		100.00000	57.80141			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.34252			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	91.02244		100.00000	90.34653			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	54.37547		100.00000	53.96801			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.81318			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.85950			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.80139			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.19269			0.00	42,847,200,000	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.35587			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.45753			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.15233			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00499			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.38165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.37747			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.40984			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.80431			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.87499			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.29179			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		100.89373	100.00000		100.11763			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		95.80129	100.00000		95.10031			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		97.35450	100.00000		95.83333			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		53.27494	100.00000		52.76651			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		42.69999	100.00000		42.39041			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		13.93033	100.00000		13.82710			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		34.00961	100.00000		33.75758			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.53000		104.12172		8.53000	104.05007			0.00	0	180,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.42167			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.39050			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.34539			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.49677			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.50843			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.56671			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.94319			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	99.94031			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.86000		103.94515		7.86000	103.87913			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.60000		102.98066		8.60000	102.90960			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.48000		102.95224		9.48000	102.87411			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.48500		103.95501		5.48500	103.90867			0.00	0	1,160,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.24136			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.25082			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.48500		103.81926		9.48500	103.73818			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.14500		104.75490		7.14500	104.69396			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.65815			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.78500		100.87775		8.78500	100.80630			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.18466		100.00000	9.11659			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.62966			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.48500		100.84827		8.48500	100.77922			0.00	0	200,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.61500		106.69311		6.61500	106.63652			0.00	0	150,000,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		98.11828		100.00000	97.33333			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.24500		107.49020		7.24500	102.75689			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.43000		109.95363		8.43000	104.82599			0.00	0	90,000,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		94.55959		100.00000	93.83033			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.56010		100.89771	6.51217			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.64691		100.61875	6.59846			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	100.84418			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.85786			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.87280			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.88636			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.89301			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.97477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.06988			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.27495		100.00000	0.27296			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.27495		100.00000	0.27296			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.94500	96.94443		8.94500	96.87415			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.09500	102.66768		7.09500	102.60934			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.39686			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.00500	100.51493		9.00500	100.44158			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.50583			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.85842			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.30555			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.01825			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.96529			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.14200			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.58872			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.84500	109.08482		6.84500	109.02400			0.00	0	740,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66429			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.45000	116.75130		8.45000	116.67125			0.00	0	70,000,000.00
NBK4		On 28/10/2024	Spot Bond	10.82500	32.92650		10.82500	32.89869			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.39500	104.82797		7.39500	104.76525			0.00	0	0.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.40160			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.48229			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.56000	106.91048		6.56000	102.71811			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.29266			0.00	0	500,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.59500	106.22326		7.59500	106.15766			0.00	0	20,000,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.77032			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.05806			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.92509			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.57634			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.62072			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	87.12021			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.58592			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	101.30436			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.42847			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.23781			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.80379			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	83.26143			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.44549			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.37165			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.95218			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.26307			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.24796			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.89087			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.23868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.23278			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.23260			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.09500		107.00486		8.09500	106.93451			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.55163			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.72982			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.74500		108.33729		5.74500	103.86149			0.00	0	451,255,700.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.95644			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.87500		113.40468		11.87500	113.29631			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.57315			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.13983			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.46644			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.71573			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000		160.47817		2.21000	160.41948			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.53500		108.23406		8.53500	108.16034			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.35619			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.16500		107.17288		9.16500	107.27174			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.74387			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.90759			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.70517			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.69824			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.72681			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.36500		107.16360		9.36500	108.52763			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.75539			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.72686			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.74392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond		9.56500	107.15460		9.56500	107.24568			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.80102			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.76680			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.75533			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.97159			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.90222			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.77814			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		6.59500	109.00471		6.59500	103.43830			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.27000	116.99248		8.27000	116.91438			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.73500	123.53810		8.73500	123.45061			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.10500	166.33601		2.10500	166.27661			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.33000	124.47538		9.33000	124.38187			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.41168			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.37383			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.44232			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.13858			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.89914			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.20727			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.76523			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.98592			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.97804		100.00000	16.85495			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	31.20032		100.00000	30.97412			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.37500	105.99846		6.37500	105.94365			0.00	0	60,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	10.10568		100.00000	10.03242			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.22000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		38.53651	100.00000	47.82139		0.00		0	0.00	
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.22475		0.00		0	0.00	
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.34299		0.00		0	0.00	
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.98315		0.00		0	0.00	
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.85497		0.00		0	0.00	
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.76148		0.00		0	0.00	
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.63169		0.00		0	0.00	
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.13688		0.00		0	0.00	
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.53809		0.00		0	0.00	
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.58308		0.00		0	0.00	
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.28145		0.00		0	0.00	
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.27644		0.00		0	0.00	
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.31164		0.00		0	0.00	
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.29280		0.00		0	0.00	
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.28235		0.00		0	0.00	
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.32911		0.00		0	0.00	
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.30641		0.00		0	0.00	
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.29326		0.00		0	0.00	
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.34839		0.00		0	0.00	
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.32228		0.00		0	0.00	
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.30597		0.00		0	0.00	
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.13883		0.00		0	0.00	
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.17536		0.00		0	0.00	
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.19180		0.00		0	0.00	
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.22833		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.38534			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.42184			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.88148			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.26955			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.14500		109.07074		6.14500	109.01604			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.36500		96.42385		5.36500	96.38155			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.07000		38.83318		8.07000	38.80787			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.15000		115.80497		6.14500	115.75542		232,140,975,000,000.00	37,746,500,000	59,750,900,000.00	
R158	On 15/09/2015	Spot Bond	6.14500		115.81350		6.14500	115.75542			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.04500		90.43682		6.04500	90.39220			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.14500		122.16026		6.14500	122.09900			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.97500		85.36393		5.97500	85.32229			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.23000		118.33404		8.25000	118.07865		839,825,412,000,000.00	02,044,400,000	22,631,600,000.00	
R187P	On 21/12/2026	Spot Bond	7.99000		36.23862		7.99000	36.21523			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.91000		33.86961		7.91000	33.84796			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		275.64461		1.70000	275.55528		1,259,108,910,000.00	740,652,300	24,387,652,300.00	
R201	On 21/12/2014	Spot Bond	5.00000		103.83909		4.99500	103.80161			0.00	0	97,340,000,000.00
R202	On 07/12/2033	Spot Bond	2.04500		212.96265		2.04500	212.88765			0.00	0	66,013,900,000.00
R2023	On 28/02/2023	Spot Bond	7.89500		101.79272		7.89500	101.72742			0.00	0	74,279,800,000.00
R203	On 15/09/2017	Spot Bond	6.93000		106.79047		6.92500	106.74668		399,168,000,000,000.00	57,600,000,000	53,130,200,000.00	
R2030	On 31/01/2030	Spot Bond	8.85000		95.92183		8.85000	96.16266			0.00	0	67,950,000,000.00
R2037	On 31/01/2037	Spot Bond	9.14000		97.55014		9.14000	97.47910		50,270,000,000,000.00	5,500,000,000	41,100,000,000.00	
R204	On 21/12/2018	Spot Bond	7.18500		103.69451		7.18000	103.65520		245,114,911,287,000.00	34,114,810,200	63,267,718,100.00	
R2048	On 28/02/2048	Spot Bond	9.20500		98.35928		9.20500	98.28596		29,778,175,000,000.00	3,235,000,000	73,160,000,000.00	
R206	On 15/01/2014	Spot Bond	5.28000		99.86998		5.28000	103.57022			0.00	0	50,700,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		7.48500	98.70305		7.48500	102.26027			2,590,333,950,000,000.00	46,070,000,000	150,116,761,800.00
R208	On 31/03/2021	Spot Bond		7.65500	96.84675		7.65500	96.78681			6,674,961,735,500.00	871,974,100	34,612,874,100.00
R209	On 31/03/2036	Spot Bond		9.03000	75.20088		9.05000	74.99619			118,069,225,764,000.00	13,075,218,800	93,770,340,600.00
R210	On 31/03/2028	Spot Bond		2.01000	160.63518		2.01000	160.57904			0.00	0	20,450,000,000.00
R211	On 31/01/2017	Spot Bond		0.24000	129.86875		0.24000	129.84222			10,131,624,000.00	42,215,100	22,442,215,100.00
R212	On 31/01/2022	Spot Bond		1.56000	132.21757		1.56000	132.17640			0.00	0	48,056,800,000.00
R213	On 28/02/2031	Spot Bond		8.83500	86.40648		8.85500	86.19063			752,035,200,000,000.00	85,120,000,000	88,130,300,000.00
R214	On 28/02/2041	Spot Bond		9.15000	75.87438		9.15000	75.81814			160,033,500,000,000.00	17,490,000,000	81,655,500,000.00
R225C	On 15/03/2014	Spot Bond		4.85500	99.10361		4.85500	99.06444			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		4.96500	96.68282		4.96500	96.64353			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.20500	92.99862		6.20500	92.95153			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.04500	90.43682		6.04500	90.39220			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.96500	87.93286		5.96500	87.89003			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.97500	85.36393		5.97500	85.32229			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.05000	97.75485		5.05000	97.71520			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.00000	95.38828		5.00000	95.34946			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.11500	91.60328		6.11500	91.55782			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.98500	89.10527		5.98500	89.06197			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.96500	86.55754		5.96500	86.51562			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.02500	83.90612		6.02500	83.86508			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.90000	79.10092		6.90000	79.05671			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.95000	76.31690		6.95000	76.27394			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.18500	73.01174		7.18500	72.96928			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.16500	70.54723		7.16500	70.50631			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.14500	68.17908		7.14500	68.13964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		7.13500	65.86526		7.13500	65.82721			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.44500	62.38020		7.44500	62.34263			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.42500	60.22216		7.42500	60.18598			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.57500	57.44386		7.57500	57.40867			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.54500	55.47501		7.54500	55.44115			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.51500	53.58914		7.51500	53.55657			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.48500	51.78238		7.48500	51.75103			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.44500	50.09667		7.44500	50.06650			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.40500	48.48457		7.40500	48.45552			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.19000	43.20212		8.19000	43.17355			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.15000	41.67770		8.15000	41.65027			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.11000	40.22256		8.11000	40.19621			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.07000	38.83318		8.07000	38.80787			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.03000	37.50625		8.03000	37.48192			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.99000	36.23862		7.99000	36.21523			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.95000	35.02734		7.95000	35.00484			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.91000	33.86961		7.91000	33.84796			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.46532			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.94139			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.84457			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.94359			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.76476			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.36128		100.00000	14.25715			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.21017		100.00000	4.17964			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.45217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.50924			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.01539			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.43397			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70884			0.00	0	0.00
RDFO08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.17456			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.41595			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.80388			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.57426			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.10513			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.46453			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.28376			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.35071			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.80041			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.65705			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.56786			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	101.74771			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.08589			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.97432			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.75873			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.75873			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.19513			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.21851			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.64066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.50226			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.66116		12.35000	107.55603			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.55256			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.43783		100.00000	13.34040			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.49509			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.93244			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.81823			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.63494			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.75763			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	87.95181		100.00000	87.32057			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.87607			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.57961		100.00000	1.56791			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	10.71141		100.00000	10.63375			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	15.79013		100.00000	15.67565			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.72794		100.00000	12.68121			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	19.76451		100.00000	19.62123			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.85631			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	102.68411			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.95500	107.43128		8.95500	107.35375			0.00	0	640,000,000.00
RW23	On 10/12/2023	Spot Bond		9.14500	93.21576		9.14500	102.96439			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		10.00500	85.20833		10.00500	102.50185			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	98.07078			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.44500	109.87649		7.44500	109.80995			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.79179			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.97500	103.15204		8.97500	103.07742			0.00	0	1,350,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.41185				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.34397				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.30704				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.45965				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.43086				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.39500		104.01236	7.39500	103.94979				0.00	0	1,140,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.78000		100.68202	8.78000	100.61074				0.00	0	430,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		136.48656	1.84000	132.73107				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.60500		113.35976	7.60500	113.28966				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.46500		113.59186	7.46500	113.52289				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.39500		113.70817	7.39500	113.63976				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.32500		102.32149	8.32500	102.25235				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.54000		113.46744	7.54000	113.39786				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.50500		113.52548	7.50500	113.45618				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.30936				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.40567				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.25425				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.99997				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.97500		105.50395	7.97500	105.43560				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.97486				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.65253				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.20369				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.21119				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.30500		105.01639	9.30500	104.93769				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.90000		102.47491	9.90000	102.39289				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.99461			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.07300			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.00350			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.72840			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.67000	101.88241		8.67000	101.81077			0.00	0	250,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	6.71107		100.00000	6.60980			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.95000	95.38917		8.95000	95.31998			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.35500	97.05531		9.35500	96.98180			0.00	0	60,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.32500	114.88971		7.32500	109.11682			0.00	0	100,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.23000	129.40193		2.23000	264.12089			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.78655		0.94000	127.19271			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.05000			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	9.07150		100.00000	9.00427			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.89566		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	111.54035		1.51000	125.08298			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.68346		6.50000	101.62987			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.32716			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.01870			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65121			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.95500	99.58705		8.95500	99.51518			0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.44894			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.87623			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.20241			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.18462			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.05376			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.65054		100.00000	9.58057			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.41510			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.44500	108.87569		7.44500	108.81084			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.78000	102.87627		8.78000	103.01824			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.32500	102.32149		8.32500	102.25235			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.84839			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.77959			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.91534			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.78550			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.21698			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.02500	103.77302		8.02500	103.70575			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.63394			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.65670			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.44220			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.33500	95.83962		9.33500	95.76758			0.00	0	2,520,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.63372			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.14242			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.35213			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.26300	88.76473		9.26300	88.69851			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.32500	88.47051		9.32500	88.40408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN006		On 21/12/2014	Spot Bond	6.24000	102.67418		6.24000	102.62219			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.74500	92.93912		8.74500	96.48919			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.31474			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.10500	103.01040		8.10500	102.94260			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.04500	114.29221		7.04500	114.22665			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.60000	102.62434		2.60000	102.97501			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.13000	99.82355		8.13000	99.75801			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.77578			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.96050			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.71951			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.67000	106.50974		9.67000	106.42687			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.55636			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.57208			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.29757			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.08500	76.66834		10.08500	77.46532			0.00	0	0.00
SSN022		On 04/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.59417			0.00	0	0.00
SY1026		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.73785			0.00	0	0.00
SY1028		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.63558			0.00	0	0.00
SY1029		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.63594			0.00	0	0.00
SY1030		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.53397			0.00	0	0.00
SY1031		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.42923			0.00	0	0.00
SY1032		On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.38328			0.00	0	0.00
SY1033		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.32529			0.00	0	0.00
SY1034		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.33865			0.00	0	0.00
SY1035		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.32589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1036	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.32432			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.23736			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.22027			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.13071			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.06932			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.01186			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.82556			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.90582			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.60500	112.83426		6.60500	112.77384			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.85000	103.48006		8.85000	103.40623			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	74.13994		100.00000	73.65143			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	64.48164		100.00000	64.01415			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	20.69873		100.00000	20.54866			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		5.93000	106.78355		5.93000	102.75622			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.26878			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.98543			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.70283			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.55978			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.29030			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.10187			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.39500	106.81496		7.39500	106.75174			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.74684			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.36182			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.40375			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.65506		7.83000	103.59019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.33875			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.39117			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.30556			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.33875			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.39117			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	77.99601		7.16000	103.28342				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.49388			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.48550			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.68659			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.65937			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.48085			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.38693			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.33665			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.40375			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.02375		8.73000	103.96999				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.03588			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.08326			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.65000	97.00950		8.65000	101.58764				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.49807			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.14860			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.68240			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.30367			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.33474			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.82502			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.40556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155		7.01823		101.06155	6.96686			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.33036			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	105.52587			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.51902			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.60283			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	102.48918			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.34455			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.37400			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.39504			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.37400			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.39504			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.40556			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.36138			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.39504			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.51075			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.51075			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.51075			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.67900			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.72106			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.66849			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.50891			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.56139			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.54040			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.96500		107.03485		7.96500	106.96597			0.00	0	1,070,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	7.66000	97.31691		7.66000	97.23218			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.85500	105.89803		7.85500	105.83043			785,500,000,000.00	100,000,000	04,390,000,000.00
TN20	On 17/09/2020	Spot Bond	8.80500	111.62977		8.80500	111.55009			0.00	0	24,472,400,000.00
TN23	On 06/11/2023	Spot Bond	9.09500	112.72057		9.09500	112.63752			0.00	0	8,340,000,000.00
TN25	On 19/08/2025	Spot Bond	9.40000	104.29217		9.40000	104.21409			0.00	0	14,810,000,000.00
TN27	On 14/11/2027	Spot Bond	9.40000	97.45276		9.40000	97.37860			0.00	0	6,975,400,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.12261			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.74959			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.01782			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.88819			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.91357			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.91615			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.04120			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.30041			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.95255			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.95058			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.94938			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.16075		10.00000	100.08034			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.15674		9.75000	100.07835			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.15612		100.00000	10.07776			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.49810			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.47167			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.36398			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.10626			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	97.86321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.91110			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.87314			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.65036			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.69374			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.23953			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.97688			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.81673			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	97.57043			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.25334			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		94.16428	100.00000		92.05612			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.19436			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.16487			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.04691			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.78164			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.74288			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.68458			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.32548			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.34235			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.74288			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.16920			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.74562			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.05500	112.22308		9.05500	112.14074			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.63667			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.50267			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.93602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond		9.26500	106.01993		9.26500	105.94040			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00653			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.11009			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.99568			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.03214			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.03374			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.01428			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.01655			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.50500	114.37516		6.50500	114.31450			0.00	0	9,670,000,000.00
WS05	On 01/08/2018	Spot Bond		0.72000	243.36434		0.72000	243.30516			0.00	0	3,261,300,000.00
WSP1	On 28/05/2015	Spot Bond		6.44500	104.30856		6.44500	104.25374			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.43000	105.58826		7.43000	105.52445			0.00	0	8,200,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.73500	106.44759		7.73500	106.38067			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.11000	105.32673		8.11000	105.25737			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.19500	105.35245		8.19500	105.28235			0.00	0	1,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.09500	91.47866		6.09500	91.43316			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.02000	98.85791		5.02000	98.81760			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.03000	97.64515		5.03000	97.60574			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.02500	89.95708		6.02500	89.91308			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.01000	95.65472		5.01000	95.61550			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.09500	91.46349		6.09500	91.41799			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond		7.12500	66.95776		7.12500	66.91892			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	28.99143		100.00000	28.82674			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	15.34553		100.00000	15.25835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										5,425,499,051,320,500.00	16,797,970,500	129 439 663 600.00
Grand Total:										5,425,499,137,570,280.00	16,797,976,324	129 441 791 254.00