



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 18/12/2013

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 23/12/2013	Any day expiry	10.34050	10.34050		10.37360	10.37360		15.22	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	790.56240	0.79056	823.68250	0.82368	21.76	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	0.06240	0.00006	0.08250	0.00008	21.76	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	0.09070	0.00009	0.11820	0.00012	21.36	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	750.59070	0.75059	783.71820	0.78372	21.36	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	740.59960	0.74060	773.72930	0.77373	21.26	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	0.09960	0.00010	0.12930	0.00013	21.26	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	730.60940	0.73061	763.74150	0.76374	21.16	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	0.10940	0.00011	0.14150	0.00014	21.16	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	252.29100	0.25229	285.36090	0.28536	16.99	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	11.79100	0.01179	11.76090	0.01176	16.99	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	23.32260	0.02332	38.62230	0.03862	16.75	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	192.82260	0.19282	175.02230	0.17502	16.75	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	1.95780	0.00196	5.16980	0.00517	19.90	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	501.45780	0.50146	471.56980	0.47157	19.90	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.35300		10.35300	10.38900	10.38900		13.83	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	368.75820	0.36876	402.55530	0.40256	13.63	0.00	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	15.75820	0.01576	13.55530	0.01356	13.63	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	69.07430	0.06907	82.95070	0.08295	14.87	0.00	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	216.07430	0.21607	193.95070	0.19395	14.87	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.40130		10.40130	10.43420	10.43420		13.34	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,101.33220	2.10133	2,134.23480	2.13423	19.13	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.03220	0.00003	0.03480	0.00003	19.13	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	69.41910	0.06942	62.82110	0.06282	12.78	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	350.71910	0.35072	377.02110	0.37702	12.78	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	144.60640	0.14461	159.15510	0.15916	13.89	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	253.30640	0.25331	234.95510	0.23496	13.89	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	259.99730	0.26000	241.39060	0.24139	13.94	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	141.29730	0.14130	155.59060	0.15559	13.94	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	138.06070	0.13806	152.10290	0.15210	13.99	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	266.76070	0.26676	247.90290	0.24790	13.99	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.44740		10.44740	10.48070	10.48070		13.73	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,147.73280	2.14773	2,180.99650	2.18100	17.82	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.33280	0.00033	0.29650	0.00030	17.82	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	518.12870		0.51813		544.39630	0.54440	518.129	12.76	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	70.72870		0.07073		63.69630	0.06370	70.729	12.76	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	204.45450		0.20445		217.76290	0.21776	204.455	14.23	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	327.05450		0.32705		307.06290	0.30706	327.055	14.23	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	201.10400		0.20110		214.23060	0.21423	201.104	14.27	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	333.70400		0.33370		313.53060	0.31353	333.704	14.27	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	197.80830		0.19781		210.75520	0.21076	197.808	14.31	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	340.40830		0.34041		320.05520	0.32006	340.408	14.31	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.44900		10.44900		10.48220	10.48220		13.74	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	187.83040		0.18783		199.93640	0.19994	187.830	14.49	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	368.83040		0.36883		347.73640	0.34774	368.830	14.49	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.45060		10.45060		10.48380	10.48380		13.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,364.25620		1.36426		1,397.25860	1.39726	1,364.256	14.66	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	3.65620		0.00366		3.45860	0.00346	3.656	14.66	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,354.36400		1.35436		1,387.36260	1.38736	1,354.364	14.63	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	3.76400		0.00376		3.56260	0.00356	3.764	14.63	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,344.47500		1.34447		1,377.46970	1.37747	1,344.475	14.59	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	3.87500		0.00388		3.69700	0.00367	3.875	14.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.47760		10.47760		10.51060	10.51060		14.00	260,253,106.40	24,839	655,640.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,777.79070		2.77779		2,810.78190	2.81078	2,777.791	19.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.19070		0.00019		0.18190	0.00018	0.191	19.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,278.15270		2.27815		2,311.12110	2.31112	2,278.153	17.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.55270		0.00055		0.52110	0.00052	0.553	17.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,779.63320		1.77963		1,812.48920	1.81249	1,779.633	15.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	2.03320		0.00203		1.88920	0.00189	2.033	15.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	9.55880		0.00956		8.77160	0.00877	9.559	13.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,237.15880		1.23716		1,269.37160	1.26937	1,237.159	13.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	913.98370		0.91398		944.57450	0.94457	913.984	13.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	26.38370		0.02638		23.97450	0.02397	26.384	13.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	904.85040		0.90485		935.35230	0.93535	904.850	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	27.25040		0.02725		24.75230	0.02475	27.250	13.21	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	28.14170		0.02814		25.55230	0.02555	28.142	13.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	895.74170		0.89574		926.15230	0.92615	895.742	13.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	814.91840		0.81492		844.39760	0.84440	814.918	13.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	37.31840		0.03732		33.79760	0.03380	37.318	13.12	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	771.00940		0.77101		799.87980	0.79988	771.009	13.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	43.40940		0.04341		39.27980	0.03928	43.409	13.07	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	50.29340		0.05029		45.48650	0.04549	50.293	13.02	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	727.89340		0.72789		756.08650	0.75609	727.893	13.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	644.32310		0.64432		670.94960	0.67095	644.323	12.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	66.72310		0.06672		60.34960	0.06035	66.723	12.93	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	564.76980		0.56477		589.54660	0.58955	564.770	12.84	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	87.16980		0.08717		78.94660	0.07895	87.170	12.84	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	135.30780		0.13531		123.68730	0.12369	135.308	13.19	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	462.90780		0.46291		484.28730	0.48429	462.908	13.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	431.99230		0.43199		452.17240	0.45217	431.992	13.30	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	154.39230		0.15439		141.57240	0.14157	154.392	13.30	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	420.05510		0.42006		439.75030	0.43975	420.055	13.35	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	162.45510		0.16246		149.15030	0.14915	162.455	13.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	175.00960		0.17501		160.97410	0.16097	175.010	13.42	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	402.60960		0.40261		421.57410	0.42157	402.610	13.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	374.75320		0.37475		392.49780	0.39250	374.753	13.53	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	197.15320		0.19715		181.89780	0.18190	197.153	13.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	369.36470		0.36936		386.86310	0.38686	369.365	13.56	0.00	0	6,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	201.76470		0.20176		186.26310	0.18626	201.765	13.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	211.16640		0.21117		195.17880	0.19518	211.166	13.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	358.76640		0.35877		375.77880	0.37578	358.766	13.60	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	353.55820		0.35356		370.32520	0.37033	353.558	13.63	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	215.95820		0.21596		199.72520	0.19973	215.958	13.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	348.40760		0.34841		364.93370	0.36493	348.408	13.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	220.80760		0.22081		204.33370	0.20433	220.808	13.65	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	245.94880		0.24595		228.26850	0.22827	245.949	13.77	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	323.54880		0.32355		338.86850	0.33887	323.549	13.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	300.14550		0.30015		314.28120	0.31428	300.145	13.88	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	272.54550		0.27255		253.68120	0.25368	272.545	13.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	278.15720		0.27816		291.13710	0.29114	278.157	14.00	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	300.55720		0.30056		280.53710	0.28054	300.557	14.00	0.00	0	3,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	331.59760		0.33160		310.66700	0.31067	331.598	14.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	259.19760		0.25920		271.26700	0.27127	259.198	14.20	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	241.53930		0.24154		252.74930	0.25275	241.539	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	363.93930		0.36394		342.14930	0.34215	363.939	14.39	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	238.15900		0.23816		249.20090	0.24920	238.159	14.43	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	370.55900		0.37056		348.60090	0.34860	370.559	14.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	397.51440		0.39751		374.90980	0.37491	397.514	14.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	225.11440		0.22511		235.50980	0.23551	225.114	14.59	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	215.82110		0.21582		225.75140	0.22575	215.821	14.71	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	418.22110		0.41822		395.15140	0.39515	418.221	14.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	209.84920		0.20985		219.47840	0.21948	209.849	14.79	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	432.24920		0.43225		408.87840	0.40888	432.249	14.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	504.91500		0.50492		480.15790	0.48016	504.915	15.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	182.51500		0.18252		190.75790	0.19076	182.515	15.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	170.31240		0.17031		177.92830	0.17793	170.312	15.38	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	542.71240		0.54271		517.32830	0.51733	542.712	15.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	158.99720		0.15900		166.03110	0.16603	158.997	15.57	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	581.39720		0.58140		555.43110	0.55543	581.397	15.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	661.19420		0.66119		634.18540	0.63419	661.194	15.97	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	138.79420		0.13879		144.78540	0.14479	138.794	15.97	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	121.69870		0.12170		126.82900	0.12683	121.699	16.38	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	744.09870		0.74410		716.22900	0.71623	744.099	16.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	114.20270		0.11420		118.96950	0.11897	114.203	16.59	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	786.60270		0.78660		758.36950	0.75837	786.603	16.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	829.65900		0.82966		801.09080	0.80109	829.659	16.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	107.25900		0.10726		111.69080	0.11169	107.259	16.80	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	100.82510		0.10083		104.94810	0.10495	100.825	17.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	873.22510		0.87323		844.34810	0.84435	873.225	17.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	75.01970		0.07502		77.92810	0.07793	75.020	18.07	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,097.41970		1.09742		1,067.32810	1.06733	1,097.420	18.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,329.03500		1.32904		1,298.17500	1.29817	1,329.035	19.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	56.63500		0.05664		58.77500	0.05878	56.635	19.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	43.62520		0.04363		45.25430	0.04525	43.625	20.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,566.02520		1.56603		1,534.65430	1.53465	1,566.025	20.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	34.35460		0.03435		35.63530	0.03564	34.355	21.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,806.75460		1.80675		1,775.03530	1.77504	1,806.755	21.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,050.04140		2.05004		2,018.07790	2.01808	2,050.041	22.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	27.64140		0.02764		28.67790	0.02868	27.641	22.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	25.20170		0.02520		26.15490	0.02615	25.202	22.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,197.60170		2.19760		2,165.55490	2.16555	2,197.602	22.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	24.93910		0.02494		25.88730	0.02589	24.939	23.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,247.33910		2.24734		2,215.28730	2.21529	2,247.339	23.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,396.67770		2.39668		2,364.61390	2.36461	2,396.678	24.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	24.27770		0.02428		25.21390	0.02521	24.278	24.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	23.77830		0.02378		24.70960	0.02471	23.778	25.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,546.17830		2.54618		2,514.10960	2.51411	2,546.178	25.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	10.64240		0.01064		11.10780	0.01111	10.642	29.30	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,783.04240	3.78304	3,750.50780	3.75051	3,783.042	29.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	7.63700	0.00764	7.97600	0.00798	7.637	29.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,030.03700	4.03004	3,997.37600	3.99738	4,030.037	29.30	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.48080	10.48080	10.51370	10.51370		14.04	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	6.60160	0.00660	6.11710	0.00612	6.602	14.52	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,397.40160	1.39740	1,429.81710	1.42982	1,397.402	14.52	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,387.58600	1.38759	1,419.98670	1.41999	1,387.586	14.48	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	6.78600	0.00679	6.28670	0.00629	6.786	14.48	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,377.77580	1.37778	1,410.16080	1.41016	1,377.776	14.45	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	6.97580	0.00698	6.46080	0.00646	6.976	14.45	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.49180	10.49180	10.52470	10.52470		14.17	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,192.76590	2.19277	2,225.61630	2.22562	2,192.766	16.96	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.96590	0.00097	0.91630	0.00092	0.966	16.96	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	520.31110	0.52031	542.87480	0.54287	520.311	13.26	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	128.51110	0.12851	118.17480	0.11817	128.511	13.26	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.53870	10.53870	10.57170	10.57170		14.68	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,241.51640	2.24152	2,274.38220	2.27438	2,241.516	17.03	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	2.81640	0.00282	2.68220	0.00268	2.816	17.03	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	110.48100	0.11048	102.43390	0.10243	110.481	13.49	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	709.18100	0.70918	734.13390	0.73413	709.181	13.49	0.00	0	6,000.00
\$ / R	On 26/05/2014	Any day expiry			10.58730	10.58730	10.62040	10.62040		14.95	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	779.59150	0.77959	804.02980	0.80403	779.591	13.67	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	132.29150	0.13229	123.62980	0.12363	132.291	13.67	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	772.11250	0.77211	796.38880	0.79639	772.113	13.66	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	134.81250	0.13481	125.98880	0.12599	134.813	13.66	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	764.66860	0.76467	788.78140	0.78878	764.669	13.66	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	137.36860	0.13737	128.38140	0.12838	137.369	13.66	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			10.58880	10.58880	10.62190	10.62190		14.96	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	5.61790	0.00562	5.40660	0.00541	5.618	16.96	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,294.41790	2.29442	2,327.30660	2.32731	2,294.418	16.96	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	645.31120	0.64531	666.24680	0.66625	645.311	13.87	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	196.51120	0.19651	184.34680	0.18435	196.511	13.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.61540	10.61540	10.64860	10.64860		15.05	38,215,440.00	3,600	55,373.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,619.48410	2.61948	2,652.49530	2.65250	2,619.484	17.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	4.08410	0.00408	3.89530	0.00390	4.084	17.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,175.67520	2.17568	2,208.50300	2.20850	2,175.675	16.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	10.27520	0.01028	9.90300	0.00990	10.275	16.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,989.96540	1.98997	2,022.62450	2.02262	1,989.965	16.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	14.56540	0.01457	14.02450	0.01402	14.565	16.22	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,883.08650	1.88309	1,915.60760	1.91561	1,883.086	15.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	17.68650	0.01769	17.00760	0.01701	17.687	15.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,854.04080	1.85404	1,886.51940	1.88652	1,854.041	15.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	18.64080	0.01864	17.91940	0.01792	18.641	15.87	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,642.67270	1.64267	1,674.75670	1.67476	1,642.673	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	27.27270	0.02727	26.15670	0.02616	27.273	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,453.65370	1.45365	1,485.22420	1.48522	1,453.654	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	38.25370	0.03825	36.62420	0.03662	38.254	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,099.29960	1.09930	1,127.78840	1.12779	1,099.300	13.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	73.89960	0.07390	69.18840	0.06919	73.900	13.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,090.84730	1.09085	1,118.90410	1.11890	1,090.847	13.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	75.44730	0.07545	70.30410	0.07030	75.447	13.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,082.42010	1.08242	1,110.39570	1.11040	1,082.420	13.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	77.02010	0.07702	71.79570	0.07180	77.020	13.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	967.21270	0.96721	993.99680	0.99400	967.213	13.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	101.81270	0.10181	95.39680	0.09540	101.813	13.85	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	927.40120	0.92740	953.72810	0.95373	927.401	13.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	112.00120	0.11200	105.12810	0.10513	112.001	13.83	0.00	0	6.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014		Foreign Exchange Future	9.97	Call	797.82630	0.79783	822.46860	0.82247	797.826	13.78	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	9.97	Put	152.42630	0.15243	143.86860	0.14387	152.426	13.78	0.00	0	24,582.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.01	Call	768.71550	0.76872	792.93590	0.79294	768.716	13.77	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.01	Put	163.31550	0.16332	154.33590	0.15434	163.315	13.77	0.00	0	50.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.13	Call	690.16880	0.69017	709.61790	0.70962	690.169	13.95	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.13	Put	204.76880	0.20477	191.01790	0.19102	204.769	13.95	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.80	Call	378.82300	0.37882	389.28700	0.38929	378.823	15.65	0.00	0	6.00
\$ / R	On	13/06/2014		Foreign Exchange Future	10.80	Put	563.42300	0.56342	540.68700	0.54069	563.423	15.65	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.00	Call	319.21860	0.31922	327.92150	0.32792	319.219	16.25	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.00	Put	703.81860	0.70382	679.32150	0.67932	703.819	16.25	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.60	Call	198.11190	0.19811	202.95250	0.20295	198.112	18.09	0.00	0	250.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.60	Put	1,182.71190	1.18271	1,154.35250	1.15435	1,182.712	18.09	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Call	159.14100	0.15914	162.89030	0.16289	159.141	18.99	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Put	1,443.74100	1.44374	1,414.29030	1.41429	1,443.741	18.99	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Call	148.41200	0.14841	151.82050	0.15182	148.412	19.28	0.00	0	24,582.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Put	1,533.01200	1.53301	1,503.22050	1.50322	1,533.012	19.28	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Call	129.75950	0.12976	132.58840	0.13259	129.760	19.88	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Put	1,714.35950	1.71436	1,683.98840	1.68399	1,714.360	19.88	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Call	126.42730	0.12643	129.15430	0.12915	126.427	20.00	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Put	1,751.02730	1.75103	1,720.55430	1.72055	1,751.027	20.00	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Call	107.50400	0.10750	109.65740	0.10966	107.504	20.77	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Put	1,992.10400	1.99210	1,961.05740	1.96106	1,992.104	20.77	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Call	93.04440	0.09304	90.89890	0.09090	93.044	22.46	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Put	2,377.64440	2.37764	2,342.29890	2.34230	2,377.644	22.46	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry			10.62330	10.62330	10.65640	10.65640		15.05	0.00	0	0.00
\$ / R	On	18/06/2014	8.78	Call	1,862.94360		1.86294	1,895.27660	1.89528	1,862.944	15.85	0.00	0	0.00	
\$ / R	On	18/06/2014	8.78	Put	19.64360		0.01964	18.87660	0.01888	19.644	15.85	0.00	0	0.00	
\$ / R	On	18/06/2014	10.13	Call	700.62530		0.70063	720.11960	0.72012	700.625	13.94	0.00	0	0.00	
\$ / R	On	18/06/2014	10.13	Put	207.32530		0.20733	193.71960	0.19372	207.325	13.94	0.00	0	0.00	
\$ / R	On	18/06/2014	12.24	Call	132.37050		0.13237	135.13090	0.13513	132.370	19.96	0.00	0	0.00	
\$ / R	On	18/06/2014	12.24	Put	1,749.07050		1.74907	1,718.73090	1.71873	1,749.070	19.96	0.00	0	0.00	
\$ / R	On	22/08/2014		Any day expiry			10.73270	10.73270	10.76530	10.76530		15.70	0.00	0	0.00
\$ / R	On	22/08/2014	9.99	Call	940.60690		0.94061	965.21470	0.96521	940.607	14.15	0.00	0	0.00	
\$ / R	On	22/08/2014	9.99	Put	197.90690		0.19791	189.91470	0.18991	197.907	14.15	0.00	0	0.00	
\$ / R	On	22/08/2014	10.00	Put	201.01830		0.20102	192.89050	0.19289	201.018	14.16	0.00	0	0.00	
\$ / R	On	22/08/2014	10.00	Call	933.71830		0.93372	958.19050	0.95819	933.718	14.16	0.00	0	0.00	
\$ / R	On	22/08/2014	10.01	Call	926.86450		0.92686	951.19720	0.95120	926.864	14.17	0.00	0	0.00	
\$ / R	On	22/08/2014	10.01	Put	204.16450		0.20416	195.89720	0.19590	204.165	14.17	0.00	0	0.00	
\$ / R	On	22/08/2014	10.33	Put	329.52850		0.32953	316.77130	0.31677	329.528	14.64	0.00	0	19,547.00	
\$ / R	On	22/08/2014	10.33	Call	732.22850		0.73223	752.07130	0.75207	732.229	14.64	0.00	0	0.00	
\$ / R	On	22/08/2014	12.07	Call	235.31730		0.23532	240.59560	0.24060	235.317	19.10	0.00	0	19,547.00	
\$ / R	On	22/08/2014	12.07	Put	1,572.61730		1.57262	1,545.29560	1.54530	1,572.617	19.10	0.00	0	0.00	
\$ / R	On	15/09/2014		Foreign Exchange Future			10.77320	10.77320	10.80550	10.80550		15.71	11,527,324.00	1,070	4,720.00
\$ / R	On	15/09/2014	7.90	Call	2,882.23410		2.88223	2,914.51400	2.91451	2,882.234	17.21	0.00	0	0.00	
\$ / R	On	15/09/2014	7.90	Put	9.03410		0.00903	9.01400	0.00901	9.034	17.21	0.00	0	0.00	
\$ / R	On	15/09/2014	8.40	Put	18.33050		0.01833	18.20610	0.01821	18.330	15.98	0.00	0	0.00	
\$ / R	On	15/09/2014	8.40	Call	2,391.53050		2.39153	2,423.70610	2.42371	2,391.530	15.98	0.00	0	0.00	
\$ / R	On	15/09/2014	8.88	Call	1,931.56910		1.93157	1,962.80960	1.96281	1,931.569	15.09	0.00	0	0.00	
\$ / R	On	15/09/2014	8.88	Put	38.36910		0.03837	37.30960	0.03731	38.369	15.09	0.00	0	26,804.00	
\$ / R	On	15/09/2014	8.90	Call	1,912.82140		1.91282	1,944.02130	1.94402	1,912.821	15.06	0.00	0	0.00	
\$ / R	On	15/09/2014	8.90	Put	39.62140		0.03962	38.52130	0.03852	39.621	15.06	0.00	0	15,296.00	
\$ / R	On	15/09/2014	9.00	Put	46.43110		0.04643	45.10630	0.04511	46.431	14.92	0.00	0	50,000.00	
\$ / R	On	15/09/2014	9.00	Call	1,819.63110		1.81963	1,850.60630	1.85061	1,819.631	14.92	0.00	0	0.00	
\$ / R	On	15/09/2014	9.30	Call	1,546.47400		1.54647	1,576.54760	1.57655	1,546.474	14.49	0.00	0	0.00	
\$ / R	On	15/09/2014	9.30	Put	73.27400		0.07327	71.04760	0.07105	73.274	14.49	0.00	0	0.00	
\$ / R	On	15/09/2014	9.60	Call	1,285.56610		1.28557	1,314.32190	1.31432	1,285.566	14.06	0.00	0	0.00	
\$ / R	On	15/09/2014	9.60	Put	112.36610		0.11237	108.82190	0.10882	112.366	14.06	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	15/09/2014		Foreign Exchange Future	9.90	Put	180.02630	0.18003		174.25480	0.17425	180.026	14.09	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.90	Call	1,053.22630	1.05323	1,079.75480	1.07975	1,053.226	14.09	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.00	Call	983.31130	0.98331	1,008.88810	1.00889	983.311	14.17	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.00	Put	210.11130	0.21011	203.38810	0.20339	210.111	14.17	1,050,556.50	5,000	50,000.00	50,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.19	Call	859.01060	0.85901	882.62110	0.88262	859.011	14.33	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.19	Put	275.81060	0.27581	267.12110	0.26712	275.811	14.33	0.00	0	2,870.00	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.21	Put	283.95520	0.28396	274.47910	0.27448	283.955	14.36	0.00	0	15,296.00	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.21	Call	847.15520	0.84716	869.97910	0.86998	847.155	14.36	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.23	Call	835.96050	0.83596	857.46210	0.85746	835.961	14.41	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.23	Put	292.76050	0.29276	281.96210	0.28196	292.760	14.41	0.00	0	23,934.00	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Call	803.24260	0.80324	822.94780	0.82295	803.243	14.56	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Put	320.04260	0.32004	307.44780	0.30745	320.043	14.56	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Put	324.71100	0.32471	312.00690	0.31201	324.711	14.59	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Call	797.91100	0.79791	817.50690	0.81751	797.911	14.59	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Call	792.61790	0.79262	812.10470	0.81210	792.618	14.61	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Put	329.41790	0.32942	316.60470	0.31660	329.418	14.61	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.38	Call	756.53460	0.75653	775.25980	0.77526	756.535	14.79	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.38	Put	363.33460	0.36333	349.75980	0.34976	363.335	14.79	0.00	0	250.00	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Put	425.34780	0.42535	0.00000	0.00000	425.348	15.09	0.00	0	5,000.00	5,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Call	698.54780	0.69855	0.00000	0.00000	698.548	15.09	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	520.21370	0.52021	533.40030	0.53340	520.214	16.20	0.00	0	6.00	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	697.01370	0.69701	677.90030	0.67790	697.014	16.20	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Call	367.83340	0.36783	376.63850	0.37664	367.833	17.60	0.00	0	250.00	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Put	1,104.63340	1.10463	1,081.13850	1.08114	1,104.633	17.60	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Put	1,505.41620	1.50542	1,479.32500	1.47933	1,505.416	18.81	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Call	278.61620	0.27862	284.82500	0.28483	278.616	18.81	0.00	0	45,000.00	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	263.83360	0.26383	269.60940	0.26961	263.834	19.05	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,590.63360	1.59063	1,564.10940	1.56411	1,590.634	19.05	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Call	231.32650	0.23133	236.16130	0.23616	231.327	19.64	0.00	0	23,934.00	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Put	1,808.12650	1.80813	1,780.66130	1.78066	1,808.126	19.64	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Put	1,843.45900	1.84346	1,815.85640	1.81586	1,843.459	19.74	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Call	226.65900	0.22666	231.35640	0.23136	226.659	19.74	0.00	0	2,870.00	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Call	221.01290	0.22101	225.54470	0.22554	221.013	19.86	0.00	0	15,296.00	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Put	1,887.81290	1.88781	1,860.04470	1.86004	1,887.813	19.86	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	2,031.05530	2.03106	2,002.79890	2.00280	2,031.055	20.24	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	204.25530	0.20426	208.29890	0.20830	204.255	20.24	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	171.24710	0.17125	171.61670	0.17162	171.247	22.07	0.00	0	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	2,548.04710	2.54805	2,516.11670	2.51612	2,548.047	22.07	0.00	0	0.00	0.00
\$ / R	On	04/11/2014		Any day expiry			10.85690	10.85690	10.88980	10.88980		16.20	0.00	0	0.00	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Call	992.35490	0.99235	1,015.16800	1.01517	992.355	14.73	0.00	0	0.00	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Put	295.45490	0.29545	285.36800	0.28537	295.455	14.73	0.00	0	3,882.00	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Call	374.46450	0.37446	381.82210	0.38182	374.464	18.64	0.00	0	3,882.00	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Put	1,427.56450	1.42756	1,402.02210	1.40202	1,427.565	18.64	0.00	0	0.00	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			10.92040	10.92040	10.95390	10.95390		16.43	39,313,440.00	3,600	0.00	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	2,943.39800	2.94340	2,976.42920	2.97643	2,943.398	17.43	0.00	0	0.00	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	22.99800	0.02300	22.52920	0.02253	22.998	17.43	0.00	0	0.00	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	2,508.44410	2.50844	2,541.11190	2.54111	2,508.444	16.38	0.00	0	0.00	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	38.04410	0.03804	37.21190	0.03721	38.044	16.38	0.00	0	0.00	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,460.58210	2.46058	2,493.19720	2.49320	2,460.582	16.26	0.00	0	0.00	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	40.18210	0.04018	39.29720	0.03930	40.182	16.26	0.00	0	0.00	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,412.83180	2.41283	2,445.39010	2.44539	2,412.832	16.15	0.00	0	0.00	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	42.43180	0.04243	41.49010	0.04149	42.432	16.15	0.00	0	0.00	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Call	1,995.49380	1.99549	2,026.30670	2.02631	1,995.494	15.47	0.00	0	0.00	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Put	75.09380	0.07509	72.40670	0.07241	75.094	15.47	0.00	0	0.00	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Call	1,560.41090	1.56041	1,589.58800	1.58959	1,560.411	14.92	0.00	0	0.00	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	140.01090	0.14001	135.68800	0.13569	140.011	14.92	0.00	0	0.00	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,477.68080	1.47768	1,506.45620	1.50646	1,477.681	14.82	0.00	0	0.00	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest			
\$ / R	On	12/12/2014			Foreign Exchange Future	9.60	Put		157.28080	0.15728		152.55620	0.15256	157.281	14.82	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	10.00	Call		1,178.54500	1.17855		1,201.84360	1.20184	1,178.545	14.79	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	10.00	Put		258.14500	0.25814		247.94360	0.24794	258.145	14.79	0.00	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future	10.38	Call		946.20230	0.94620		965.01760	0.96502	946.202	15.21	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	10.38	Put		405.80230	0.40580		391.11760	0.39112	405.802	15.21	0.00	0	500.00
\$ / R	On	12/12/2014			Foreign Exchange Future	10.50	Call		887.16690	0.88717		903.81000	0.90381	887.167	15.49	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	10.50	Put		466.76690	0.46677		449.91000	0.44991	466.767	15.49	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	11.00	Call		681.97160	0.68197		695.11630	0.69512	681.972	16.65	0.00	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future	11.00	Put		761.57160	0.76157		741.21630	0.74122	761.572	16.65	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	11.50	Call		529.18760	0.52919		539.19100	0.53919	529.188	17.73	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	11.50	Put		1,108.78760	1.10879		1,085.29100	1.08529	1,108.788	17.73	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	12.00	Call		419.24470	0.41924		426.59590	0.42660	419.245	18.84	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	12.00	Put		1,498.84470	1.49884		1,472.69590	1.47270	1,498.845	18.84	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future	12.01	Call		417.34700	0.41735		424.69100	0.42469	417.347	18.86	0.00	0	500.00
\$ / R	On	12/12/2014			Foreign Exchange Future	12.01	Put		1,506.94700	1.50695		1,480.79100	1.48079	1,506.947	18.86	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future				11.10490	11.10490		11.13440	11.13440		17.10	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future	10.99	Call		885.06800	0.88507		898.13420	0.89813	885.068	16.86	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future	10.99	Put		770.16800	0.77017		753.73420	0.75373	770.168	16.86	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future	11.00	Call		881.30580	0.88131		894.30490	0.89430	881.306	16.88	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future	11.00	Put		776.40580	0.77641		759.90490	0.75990	776.406	16.88	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future	11.01	Put		782.65950	0.78266		766.09660	0.76610	782.659	16.90	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future	11.01	Call		877.55950	0.87756		890.49660	0.89050	877.559	16.90	0.00	0	0.00
\$ / R MAXI	On	19/12/2013			Any day expiry				10.33750	10.33750		10.37030	10.37030		17.29	0.00	0	0.00
\$ / R MAXI	On	19/12/2013			Any day expiry	10.30	Call		6,069.58830	0.06070		9,659.37650	0.09659	6,069.588	18.16	0.00	0	200.00
\$ / R MAXI	On	19/12/2013			Any day expiry	10.30	Put		2,319.58830	0.02320		2,629.37650	0.02629	2,319.588	18.16	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future				10.47760	10.47760		10.51060	10.51060		14.00	0.00	0	364.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.33	Call		35,876.63520	0.35877		37,577.88370	0.37578	35,876.635	13.60	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.33	Put		21,116.63520	0.21117		19,517.88370	0.19518	21,116.635	13.60	0.00	0	200.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.49	Call		28,244.31320	0.28244		29,565.13320	0.29565	28,244.313	13.98	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.49	Put		29,484.31320	0.29484		27,505.13320	0.27505	29,484.313	13.98	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.50	Call		27,815.72360	0.27816		29,113.71450	0.29114	27,815.724	14.00	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.50	Put		30,055.72360	0.30056		28,053.71450	0.28054	30,055.724	14.00	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.51	Call		27,425.84230	0.27426		28,705.15640	0.28705	27,425.842	14.04	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future	10.51	Put		30,665.84230	0.30666		28,645.15640	0.28645	30,665.842	14.04	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future				10.61540	10.61540		10.64860	10.64860		15.05	0.00	0	200.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.69	Call		41,686.46700	0.41686		42,845.38760	0.42845	41,686.467	15.32	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.69	Put		49,146.46700	0.49146		46,985.38760	0.46985	49,146.467	15.32	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.70	Call		41,323.98880	0.41324		42,472.08900	0.42472	41,323.989	15.35	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.70	Put		49,783.98880	0.49784		47,612.08900	0.47612	49,783.989	15.35	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.71	Call		40,964.64680	0.40965		42,102.30560	0.42102	40,964.647	15.38	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future	10.71	Put		50,424.64680	0.50425		48,242.30560	0.48242	50,424.647	15.38	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future				10.77320	10.77320		10.80550	10.80550		15.71	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future	10.64	Call		63,678.28760	0.63678		65,280.14960	0.65280	63,678.288	15.44	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future	10.64	Put		50,358.28760	0.50358		48,730.14960	0.48730	50,358.288	15.44	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future	10.65	Call		63,260.43750	0.63260		64,852.39260	0.64852	63,260.438	15.46	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future	10.65	Put		50,940.43750	0.50940		49,302.39260	0.49302	50,940.438	15.46	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future	10.66	Call		62,845.23250	0.62845		64,427.31860	0.64427	62,845.233	15.49	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future	10.66	Put		51,525.23250	0.51525		49,877.31860	0.49877	51,525.233	15.49	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future				17.16130	17.16130		17.08250	17.08250		13.13	291,742.10	17	31,473.00
£ / R	On	17/03/2014			Foreign Exchange Future	12.85	Call		4,312.14520	4.31215		4,233.42400	4.23342	4,312.145	20.30	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	12.85	Put		0.84520	0.00085		0.92400	0.00092	0.845	20.30	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future	13.00	Call		4,162.47500	4.16248		4,083.77290	4.08377	4,162.475	20.17	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	13.00	Put		1.17500	0.00118		1.27290	0.00127	1.175	20.17	0.00	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future	14.25	Call		2,919.23570	2.91924		2,840.73910	2.84074	2,919.236	17.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put		7.93570	0.00794		8.23910	0.00824	7.936	17.62	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,879.52850		2.87953	2,801.03700	2.80104	2,879.528	17.48	0.00	0	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	8.22850		0.00823	8.53700	0.00854	8.229	17.48	0.00	0	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,869.60360		2.86960	2,791.11350	2.79111	2,869.604	17.44	0.00	0	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	8.30360		0.00830	8.61350	0.00861	8.304	17.44	0.00	0	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,859.67950		2.85968	2,781.19080	2.78119	2,859.680	17.41	0.00	0	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	8.37950		0.00838	8.69080	0.00869	8.380	17.41	0.00	0	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,671.28250		2.67128	2,592.82040	2.59282	2,671.283	16.74	0.00	0	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	9.98250		0.00998	10.32040	0.01032	9.983	16.74	0.00	0	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	1,785.86530		1.78587	1,707.71390	1.70771	1,785.865	13.59	0.00	0	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	24.56530		0.02457	25.21390	0.02521	24.565	13.59	0.00	0	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	522.21840		0.52222	482.69020	0.48269	522.218	12.98	0.00	0	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	360.91840		0.36092	400.19020	0.40019	360.918	12.98	0.00	0	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	129.20290		0.12920	120.13930	0.12014	129.203	15.30	0.00	0	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,367.90290		1.36790	1,437.63930	1.43764	1,367.903	15.30	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.37420		17.37420	17.29440	17.29440		14.17	0.00	0	0	602.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,493.73650		1.49374	1,434.16100	1.43416	1,493.736	13.09	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	159.53650		0.15954	179.76100	0.17976	159.536	13.09	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,485.90720		1.48591	1,426.47330	1.42647	1,485.907	13.10	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	161.70720		0.16171	182.07330	0.18207	161.707	13.10	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,478.09900		1.47810	1,418.81010	1.41881	1,478.099	13.10	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	163.89900		0.16390	184.41010	0.18441	163.899	13.10	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	927.29080		0.92729	884.74060	0.88474	927.291	13.68	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	433.09080		0.43309	470.34060	0.47034	433.091	13.68	0.00	0	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.61830		17.61830	17.53590	17.53590		15.02	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,285.08460		1.28508	1,238.99170	1.23899	1,285.085	14.18	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	506.78460		0.50678	543.09170	0.54309	506.785	14.18	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,279.49560		1.27950	1,233.58480	1.23358	1,279.496	14.19	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	511.19560		0.51120	547.68480	0.54768	511.196	14.19	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,273.92200		1.27392	1,228.19320	1.22819	1,273.922	14.20	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	515.62200		0.51562	552.29320	0.55229	515.622	14.20	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.84360		17.84360	17.76390	17.76390		15.48	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,216.50450		1.21650	1,182.22810	1.18223	1,216.504	15.13	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	912.90450		0.91290	958.32810	0.95833	912.904	15.13	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,212.15310		1.21215	1,178.00410	1.17800	1,212.153	15.14	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	918.55310		0.91855	964.10410	0.96410	918.553	15.14	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,207.82490		1.20782	1,173.79590	1.17380	1,207.825	15.15	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	924.22490		0.92422	969.89590	0.96990	924.225	15.15	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10177		0.10177	0.10220	0.10220		14.87	0.00	0	0	164.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,189.51930		0.01190	1,232.47330	0.01232	1,189.519	14.57	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	12.31930		0.00012	12.67330	0.00013	12.319	14.57	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	392.48160		0.00392	418.11590	0.00418	392.482	14.87	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	215.28160		0.00215	198.31590	0.00198	215.282	14.87	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	99.96180		0.00100	108.73170	0.00109	99.962	18.08	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	922.76180		0.00923	888.93170	0.00889	922.762	18.08	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10317		0.10317	0.10360	0.10360		15.61	0.00	0	0	12,884.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,358.99730		0.01359	1,397.09190	0.01397	1,358.997	14.75	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	42.29730		0.00042	37.49190	0.00037	42.297	14.75	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	616.59260		0.00617	642.15570	0.00642	616.593	15.61	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	299.89260		0.00300	282.55570	0.00283	299.893	15.61	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	265.11880		0.00265	276.51390	0.00277	265.119	18.23	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	948.41880		0.00948	916.91390	0.00917	948.419	18.23	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.42020		14.42020	14.44430	14.44430		13.10	7,585,025.20	526	0	75,192.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,937.83030		1.93783	1,961.80240	1.96180	1,937.830	14.39	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	7.63030		0.00763		7.50240	0.00750	7.630	14.39	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,927.91800		1.92792	1,951.88670	1.95189		1,927.918	14.35	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	7.71800		0.00772	7.58670	0.00759		7.718	14.35	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,918.00730		1.91801	1,941.97210	1.94197		1,918.007	14.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	7.80730		0.00781	7.67210	0.00767		7.807	14.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,779.39970		1.77940	1,803.30260	1.80330		1,779.400	13.70	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	9.19970		0.00920	9.00260	0.00900		9.200	13.70	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,581.96170		1.58196	1,605.73900	1.60574		1,581.962	12.84	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	11.76170		0.01176	11.43900	0.01144		11.762	12.84	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,065.12810		1.06513	1,046.19640	1.04620		1,065.128	15.61	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	135.32810		0.13533	140.49640	0.14050		135.328	15.61	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.61000		14.61000	14.63370	14.63370			14.30	0.00	0	17,743.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,033.16200		1.03316	1,047.05330	1.04705		1,033.162	13.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	213.16200		0.21316	203.35330	0.20335		213.162	13.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,025.87620		1.02588	1,039.70160	1.03970		1,025.876	13.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	215.87620		0.21588	206.00160	0.20600		215.876	13.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,018.61250		1.01861	1,032.37510	1.03238		1,018.613	13.29	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	218.61250		0.21861	208.67510	0.20868		218.613	13.29	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.82920		14.82920	14.85110	14.85110			15.05	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	988.01060		0.98801	996.62380	0.99662		988.011	14.31	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	498.81060		0.49881	485.52380	0.48552		498.811	14.31	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	503.68900		0.50369	490.33470	0.49033		503.689	14.33	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	982.88900		0.98289	991.43470	0.99143		982.889	14.33	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	977.79200		0.97779	986.27540	0.98628		977.792	14.34	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	508.59200		0.50859	495.17540	0.49518		508.592	14.34	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.03500		15.03500	15.05870	15.05870			15.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,650.34930		1.65035	1,667.20770	1.66721		1,650.349	14.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	305.34930		0.30535	298.50770	0.29851		305.349	14.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,643.36690		1.64337	1,660.14930	1.66015		1,643.367	14.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	308.36690		0.30837	301.44930	0.30145		308.367	14.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,636.39930		1.63640	1,653.10530	1.65311		1,636.399	14.21	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	311.39930		0.31140	304.40530	0.30441		311.399	14.21	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.29180		15.29180	15.30980	15.30980			16.20	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	886.29570		0.88630	874.59480	0.87459		886.296	15.69	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,238.09570		1.23810	1,244.39480	1.24439		1,238.096	15.69	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,233.85710		1.23386	1,240.09980	1.24010		1,233.857	15.71	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	892.05710		0.89206	880.29980	0.88030		892.057	15.71	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,229.62860		1.22963	1,235.81500	1.23582		1,229.629	15.72	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	897.82860		0.89783	886.01500	0.88602		897.829	15.72	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.51477		110.51477	110.49458	110.49458			0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	475.23000		0.47523	495.42000	0.49542		475.230	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	485.23000		0.48523	505.42000	0.50542		485.230	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	495.23000		0.49523	515.42000	0.51542		495.230	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.82957		107.82957	107.80576	107.80576			0.00	0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	839.57000		0.83957	815.76000	0.81576		839.570	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	829.57000		0.82957	805.76000	0.80576		829.570	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	819.57000		0.81957	795.76000	0.79576		819.570	0.00	0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2050	On 06/02/2014	Bond Future		113.30435	113.30435		112.18024	112.18024			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,314.35000	3.31435	2,190.24000	2.19024	3,314.350		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	3,304.35000	3.30435	2,180.24000	2.18024	3,304.350		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	3,294.35000	3.29435	2,170.24000	2.17024	3,294.350		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014	Index Future		414.45300	414.45300		414.92300	414.92300			0.00	0	0.00
AL37	On 08/05/2014	Index Future		419.89600	419.89600		420.37200	420.37200			0.00	0	0.00
AL7T	On 06/02/2014	Index Future		489.13600	489.13600		490.02300	490.02300			0.00	0	1.00
AL7T	On 08/05/2014	Index Future		495.56000	495.56000		496.45800	496.45800			0.00	0	0.00
ALBI	On 06/02/2014	Index Future		439.25100	439.25100		439.89800	439.89800			0.00	0	802.00
ALBI	On 08/05/2014	Index Future		445.01900	445.01900		445.67500	445.67500			0.00	0	35.00
ALBI	On 07/08/2014	Index Future		451.08800	451.08800		451.75300	451.75300			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future		9.27900	9.27900		9.29300	9.29300		11.86	0.00	0	10,412.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	136.09460	0.13609	142.03010	0.14203	136.095	12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	347.09460	0.34709	339.03010	0.33903	347.095	12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	133.03090	0.13303	138.87060	0.13887	133.031	12.25	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	354.03090	0.35403	345.87060	0.34587	354.031	12.25	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	130.02490	0.13002	135.77120	0.13577	130.025	12.27	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	361.02490	0.36102	352.77120	0.35277	361.025	12.27	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future		9.34770	9.34770		9.36150	9.36150		12.05	0.00	0	300.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	138.16510	0.13817	142.09570	0.14210	138.165	12.86	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	680.46510	0.68047	670.59570	0.67060	680.465	12.86	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	136.01200	0.13601	139.90110	0.13990	136.012	12.87	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	688.31200	0.68831	678.40110	0.67840	688.312	12.87	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	133.89020	0.13389	137.73820	0.13774	133.890	12.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	696.19020	0.69619	686.23820	0.68624	696.190	12.89	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future		9.42940	9.42940		9.44270	9.44270		12.20	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	348.50710	0.34851	355.06540	0.35507	348.507	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	459.10710	0.45911	452.36540	0.45237	459.107	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	465.18760	0.46519	458.38210	0.45838	465.188	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	344.58760	0.34459	351.08210	0.35108	344.588	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	340.70630	0.34071	347.14050	0.34714	340.706	12.34	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	471.30630	0.47131	464.44050	0.46444	471.306	12.34	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future		9.50320	9.50320		9.51710	9.51710		12.35	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	427.75600	0.42776	434.83900	0.43484	427.756	12.45	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	514.55600	0.51456	507.73900	0.50774	514.556	12.45	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	423.73940	0.42374	430.76560	0.43077	423.739	12.46	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	520.53940	0.52054	513.66560	0.51367	520.539	12.46	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	419.75980	0.41976	426.72920	0.42673	419.760	12.47	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	526.55980	0.52656	519.62920	0.51963	526.560	12.47	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future		9.82300	9.82300		9.89440	9.89440		12.73	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	201.72850	0.20173	226.46360	0.22646	201.728	13.15	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	318.72850	0.31873	272.06360	0.27206	318.728	13.15	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	198.18170	0.19818	222.50840	0.22251	198.182	13.18	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	325.18170	0.32518	278.10840	0.27811	325.182	13.18	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	194.69010	0.19469	218.61550	0.21862	194.690	13.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	331.69010		0.33169		284.21550	0.28422	331.690	13.21	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.93010		9.93010		10.00230	10.00230		13.76	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	420.78600		0.42079		456.00230	0.45600	420.786	13.62	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	330.68600		0.33069		293.70230	0.29370	330.686	13.62	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	415.94990		0.41595		450.91800	0.45092	415.950	13.64	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	335.84990		0.33585		298.61800	0.29862	335.850	13.64	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	411.16020		0.41116		445.87590	0.44588	411.160	13.65	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	341.06020		0.34106		303.57590	0.30358	341.060	13.65	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			81.28270		81.28270		-101.36900	-101.36900			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			658.73100		658.73100		674.16030	674.16030			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			721.21530		721.21530		737.54580	737.54580			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			155.49820		155.49820		156.97160	156.97160			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			26.97380		26.97380		40.48020	40.48020			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			641.61550		641.61550		657.42820	657.42820			0.00	0	3,101.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.82230		11.82230		11.83910	11.83910		13.49	0.00	0	444.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	630.56110		0.63056		642.58360	0.64258	630.561	12.74	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	98.26110		0.09826		93.48360	0.09348	98.261	12.74	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	623.25700		0.62326		635.19900	0.63520	623.257	12.76	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	100.95700		0.10096		96.09900	0.09610	100.957	12.76	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	616.00450		0.61600		627.86400	0.62786	616.004	12.77	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	103.70450		0.10370		98.76400	0.09876	103.705	12.77	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.98680		11.98680		12.00410	12.00410		14.82	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	687.70580		0.68771		699.33320	0.69933	687.706	14.13	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	290.90580		0.29091		285.23320	0.28523	290.906	14.13	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	682.09340		0.68209		693.63740	0.69364	682.093	14.15	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	295.29340		0.29529		289.53740	0.28954	295.293	14.15	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	676.51810		0.67652		687.98140	0.68798	676.518	14.16	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	299.71810		0.29972		293.88140	0.29388	299.718	14.16	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.72120		1.72120		1.72680	1.72680		13.41	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	622.03920		0.06220		656.82890	0.06568	622.039	13.36	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	310.03920		0.03100		288.82890	0.02888	310.039	13.36	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	565.63090		0.05656		600.83120	0.06008	565.631	13.41	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	353.63090		0.03536		332.83120	0.03328	353.631	13.41	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	517.43170		0.05174		548.47080	0.05485	517.432	13.59	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	405.43170		0.04054		380.47080	0.03805	405.432	13.59	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.73970		1.73970		1.74520	1.74520		14.79	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	950.79700		0.09508		987.85970	0.09879	950.797	14.14	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	453.79700		0.04538		435.85970	0.04359	453.797	14.14	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	897.30940		0.08973		932.81070	0.09328	897.309	14.25	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	500.30940		0.05003		480.81070	0.04808	500.309	14.25	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	846.31750		0.08463		880.24750	0.08802	846.318	14.36	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	549.31750		0.05493		528.24750	0.05282	549.318	14.36	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.07570		114.07570		113.50522	113.50522			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,085.70000		3.08570		2,515.22000	2.51522	3,085.700		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	3,075.70000		3.07570		2,505.22000	2.50522	3,075.700		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	3,065.70000	3.06570		2,495.22000	2.49522		3,065.700		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.74234	83.62859		9.72092	83.78615				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	1,507.58000	1.50758		1,350.02000	1.35002		1,507.580		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	1,432.05000	1.43205		1,274.49000	1.27449		1,432.050		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	1,356.63000	1.35663		1,199.07000	1.19907		1,356.630		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.86330	80.94491		9.84117	81.10448				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	2,381.30000	2.38130		2,221.73000	2.22173		2,381.300		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	2,306.01000	2.30601		2,146.44000	2.14644		2,306.010		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	2,230.82000	2.23082		2,071.25000	2.07125		2,230.820		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			438.70300	438.70300		439.32800	439.32800				0.00	0	479.00
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	12,870.00000	1.28700		6,620.00000	0.66200		12,870.000		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	12,970.00000	1.29700		6,720.00000	0.67200		12,970.000		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	13,070.00000	1.30700		6,820.00000	0.68200		13,070.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			450.52500	450.52500		451.16800	451.16800				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	94,650.00000	9.46500		88,220.00000	8.82200		94,650.000		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	94,750.00000	9.47500		88,320.00000	8.83200		94,750.000		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	94,850.00000	9.48500		88,420.00000	8.84200		94,850.000		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			201.78700	201.78700		201.68900	201.68900				6,053,610.00	3	1,331.00
IGOV	On 08/05/2014	Index Future			204.46200	204.46200		204.36200	204.36200				0.00	0	7.00
ILBI	On 06/02/2014	Index Future			546.28200	546.28200		544.10000	544.10000				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

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 18/12/2013		Jibar Tradeable Future	5.22000	94.78000		5.21000	94.79000			35,542,500.00	1,500	0.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.21000	94.79000		5.20000	94.80000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.28000	94.72000		5.27000	94.73000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.32000	94.68000		5.31000	94.69000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.42000	94.58000		5.41000	94.59000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	5.51000	94.49000		5.50000	94.50000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.67000	94.33000		5.64000	94.36000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.96000	94.04000		5.95000	94.05000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.36000	93.64000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.66000	93.34000		6.65000	93.35000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.96000	93.04000		6.95000	93.05000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.25000	92.75000		7.24000	92.76000			0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.61390	8.61390		8.65010	8.65010		9.22	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	496.49570	0.49650		530.04500	0.53005	496.496	9.61	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	22.59570	0.02260		19.94500	0.01994	22.596	9.61	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	487.51990	0.48752		520.96400	0.52096	487.520	9.58	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	23.61990	0.02362		20.86400	0.02086	23.620	9.58	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	478.73340	0.47873		511.92060	0.51192	478.733	9.57	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	24.83340	0.02483		21.82060	0.02182	24.833	9.57	0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.66920	8.66920		8.70590	8.70590		11.73	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.44	Call	407.86820	0.40787		432.33150	0.43233	407.868	11.72	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.44	Put	178.66820	0.17867		166.43150	0.16643	178.668	11.72	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.45	Call	401.77560	0.40178		426.06030	0.42606	401.776	11.72	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.45	Put	182.57560	0.18258		170.16030	0.17016	182.576	11.72	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.46	Call	395.73670	0.39574		419.84190	0.41984	395.737	11.72	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.46	Put	186.53670	0.18654		173.94190	0.17394	186.537	11.72	0.00	0	0.00
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future	1.37630	1.37630		1.37430	1.37430			0.00	0	494.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.37630	1.37630		1.37420	1.37420			0.00	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	9.96060	9.96060	0.10035	9.91880	9.91880		14.92	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.04	Call	2,541.83540	0.25418	0.10035	2,355.44790	0.23554	2,541.835	14.83	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.04	Put	3,335.83540	0.33358	0.10035	3,567.44790	0.35674	3,335.835	14.83	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.05	Call	2,495.89330	0.24959	0.10035	2,311.75900	0.23118	2,495.893	14.82	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.05	Put	3,389.89330	0.33899	0.10035	3,623.75900	0.36238	3,389.893	14.82	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.06	Call	2,450.51110	0.24505	0.10035	2,268.58720	0.22686	2,450.511	14.81	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.06	Put	3,444.51110	0.34445	0.10035	3,680.58720	0.36806	3,444.511	14.81	0.00	0	0.00
R023	On 06/02/2014		Bond Future	7.90163	102.53754		7.86922	102.74327			0.00	0	11,257.00
R023	On 06/02/2014	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	391.67000	0.39167		185.94000	0.18594	391.670		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.85	Put	327.99000	0.32799		122.26000	0.12226	327.990		0.00	0	0.00
R023	On 06/02/2014	7.86	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.86	Put	264.35000	0.26435		58.62000	0.05862	264.350		0.00	0	0.00
R023	On 08/05/2014		Bond Future	8.00237	99.96766		7.96865	100.17601			0.00	0	0.00
R023	On 08/05/2014	7.59	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	7.59	Put	2,586.99000	2.58699		2,378.64000	2.37864	2,586.990		0.00	0	0.00
R023	On 08/05/2014	7.60	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	7.60	Put	2,523.24000	2.52324		2,314.89000	2.31489	2,523.240		0.00	0	0.00
R023	On 08/05/2014	7.61	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	7.61	Put	2,459.54000	2.45954		2,251.19000	2.25119	2,459.540		0.00	0	0.00

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 06/02/2014	Bond Future			6.17981	116.45688		6.15191	116.50161		2.21	0.00	0	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	88.77000	0.08877		101.89000	0.10189	88.770	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	958.64000	0.95864		927.03000	0.92703	958.640	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	91.76000	0.09176		105.17000	0.10517	91.760	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	945.43000	0.94543		914.11000	0.91411	945.430	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	94.82000	0.09482		108.52000	0.10852	94.820	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	932.30000	0.93230		901.27000	0.90127	932.300	2.16	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.35626	111.17871		6.32275	111.22391		2.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	98.28000	0.09828		110.52000	0.11052	98.280	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,687.13000	1.68713		1,654.17000	1.65417	1,687.130	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	100.13000	0.10013		112.53000	0.11253	100.130	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,675.22000	1.67522		1,642.42000	1.64242	1,675.220	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	102.02000	0.10202		114.57000	0.11457	102.020	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,663.35000	1.66335		1,630.70000	1.63070	1,663.350	2.07	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.55392	112.69552		6.51170	112.74179		1.84	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	772.47000	0.77247		803.56000	0.80356	772.470	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	568.89000	0.56889		553.71000	0.55371	568.890	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	778.79000	0.77879		809.64000	0.80964	778.790	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	564.29000	0.56429		548.87000	0.54887	564.290	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	784.79000	0.78479		816.11000	0.81611	784.790	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	559.37000	0.55937		544.42000	0.54442	559.370	1.86	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.85251	107.45479		6.79657	107.50199		1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	403.90000	0.40390		432.86000	0.43286	403.900	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	965.10000	0.96510		946.86000	0.94686	965.100	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	406.99000	0.40699		436.44000	0.43644	406.990	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	959.68000	0.95968		941.93000	0.94193	959.680	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	410.09000	0.41009		440.04000	0.44004	410.090	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	954.28000	0.95428		937.03000	0.93703	954.280	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			8.26323	118.98976		8.24602	119.14084		13.74	0.00	0	62,145.00
R186	On 06/02/2014	Bond Future	7.74	Call	761.93000	0.76193		805.37000	0.80537	761.930	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,478.94000	5.47894		5,371.30000	5.37130	5,478.940	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	782.26000	0.78226		826.50000	0.82650	782.260	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,406.67000	5.40667		5,299.83000	5.29983	5,406.670	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	802.99000	0.80299		848.03000	0.84803	802.990	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,334.89000	5.33489		5,228.85000	5.22885	5,334.890	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,049.60000	5.04960		5,170.44000	5.17044	5,049.600	14.02	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	886.77000	0.88677		856.53000	0.85653	886.770	14.02	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.36430	120.55241		8.34647	120.70534		14.24	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	790.48000	0.79048		788.78000	0.78878	790.480	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,461.58000	12.46158		12,306.95000	12.30695	12,461.580	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	803.53000	0.80353		801.92000	0.80192	803.530	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,376.89000	12.37689		12,222.35000	12.22235	12,376.890	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	816.74000	0.81674		815.23000	0.81523	816.740	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,292.47000	12.29247		12,138.03000	12.13803	12,292.470	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,497.52000	1.49752		1,480.60000	1.48060	1,497.520	13.97	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,243.80000	9.24380		9,073.95000	9.07395	9,243.800	13.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,798.00000	3.79800		3,800.02000	3.80002	3,798.000	14.24	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,783.20000	4.78320		4,632.29000	4.63229	4,783.200	14.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,875.56000	4.87556		4,878.99000	4.87899	4,875.560	14.37	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,720.83000	3.72083		3,571.33000	3.57133	3,720.830	14.37	0.00	0	1,933.00

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 08/05/2014	Bond Future	9.00	Call	7,422.24000		7.42224		7,448.41000	7.44841	7,422.240	14.64	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,148.51000		2.14851		2,021.75000	2.02175	2,148.510	14.64	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	8,850.52000		8.85052		8,893.10000	8.89310	8,850.520	14.77	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,594.67000		1.59467		1,484.32000	1.48432	1,594.670	14.77	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.46198		116.90592		8.44343	117.06143		13.60	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,817.04000		5.81704		5,743.01000	5.74301	5,817.040	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,364.03000		4.36403		4,445.51000	4.44551	4,364.030	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,402.52000		4.40252		4,484.42000	4.48442	4,402.520	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,770.35000		5.77035		5,696.74000	5.69674	5,770.350	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,441.20000		4.44120		4,523.52000	4.52352	4,441.200	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,723.93000		5.72393		5,650.74000	5.65074	5,723.930	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,146.77000		7.14677		7,250.99000	7.25099	7,146.770	13.82	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,397.86000		3.39786		3,346.57000	3.34657	3,397.860	13.82	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.56020		118.53207		8.54092	118.69003		12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,191.80000		4.19180		4,259.61000	4.25961	4,191.800	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,704.03000		7.70403		7,613.88000	7.61388	7,704.030	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,226.15000		4.22615		4,294.34000	4.29434	4,226.150	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,653.07000		7.65307		7,563.30000	7.56330	7,653.070	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,260.67000		4.26067		4,328.78000	4.32878	4,260.670	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,602.37000		7.60237		7,512.52000	7.51252	7,602.370	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,527.38000		8.52738		8,600.84000	8.60084	8,527.380	13.29	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,684.05000		3.68405		3,599.55000	3.59955	3,684.050	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			276.98438		276.98438		276.93655	276.93655			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	3,005.62000		3.00562		3,053.45000	3.05345	3,005.620		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	3,015.62000		3.01562		3,063.45000	3.06345	3,015.620		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	3,025.62000		3.02562		3,073.45000	3.07345	3,025.620		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			4.87668		104.45262		4.84425	104.48029		1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	378.97000		0.37897		401.36000	0.40136	378.970	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	69.79000		0.06979		64.51000	0.06451	69.790	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	385.46000		0.38546		407.98000	0.40798	385.460	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	67.79000		0.06779		62.64000	0.06264	67.790	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	391.88000		0.39188		414.54000	0.41454	391.880	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	65.72000		0.06572		60.71000	0.06071	65.720	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.70177		105.82437		4.65576	105.85229		0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	261.01000		0.26101		276.54000	0.27654	261.010	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	237.83000		0.23783		225.44000	0.22544	237.830	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	264.14000		0.26414		279.78000	0.27978	264.140	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	234.90000		0.23490		222.62000	0.22262	234.900	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	267.28000		0.26728		283.03000	0.28303	267.280	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	231.98000		0.23198		219.81000	0.21981	231.980	0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.10714		102.85879		4.02827	102.88750		0.64	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	496.60000		0.49660		519.65000	0.51965	496.600	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	68.07000		0.06807		62.41000	0.06241	68.070	0.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future	5.30	Call	499.43000	0.49943		522.53000	0.52253	499.430	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	67.29000	0.06729		61.68000	0.06168	67.290	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	502.26000	0.50226		525.41000	0.52541	502.260	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	66.52000	0.06652		60.96000	0.06096	66.520	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			213.80904	213.80904		213.76610	213.76610			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	4,819.04000	4.81904		4,776.10000	4.77610	4,819.040		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	4,809.04000	4.80904		4,766.10000	4.76610	4,809.040		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	4,799.04000	4.79904		4,756.10000	4.75610	4,799.040		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.95951	107.42177		6.93259	107.50812		4.63	0.00	0	10,389.00
R203	On 06/02/2014	Bond Future	5.95	Call	24.88000	0.02488		31.78000	0.03178	24.880		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,324.34000	3.32434		3,244.89000	3.24489	3,324.340		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	57.31000	0.05731		70.48000	0.07048	57.310		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,726.07000	2.72607		2,652.89000	2.65289	2,726.070		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	59.72000	0.05972		73.35000	0.07335	59.720		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,695.41000	2.69541		2,622.69000	2.62269	2,695.410		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	62.21000	0.06221		76.31000	0.07631	62.210		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,664.84000	2.66484		2,592.59000	2.59259	2,664.840		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	555.52000	0.55552		610.42000	0.61042	555.520		0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	939.56000	0.93956		908.11000	0.90811	939.560		0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.10043	104.67235		7.07123	104.75971		4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	120.59000	0.12059		139.17000	0.13917	120.590		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,288.75000	4.28875		4,219.97000	4.21997	4,288.750		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	123.24000	0.12324		142.11000	0.14211	123.240		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,260.02000	4.26002		4,191.53000	4.19153	4,260.020		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	125.95000	0.12595		145.10000	0.14510	125.950		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,231.35000	4.23135		4,163.14000	4.16314	4,231.350		0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	873.01000	0.87301		925.86000	0.92586	873.010		0.00	0	13.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,655.31000	1.65531		1,620.80000	1.62080	1,655.310		0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,734.00000	1.73400		1,801.08000	1.80108	1,734.000		0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	843.07000	0.84307		822.79000	0.82279	843.070		0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.24206	106.10012		7.21001	106.18909		4.37	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	968.98000	0.96898		1,023.14000	1.02314	968.980		0.00	0	30.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,092.03000	2.09203		2,057.22000	2.05722	2,092.030		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,409.90000	1.40990		1,384.40000	1.38440	1,409.900		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,542.80000	1.54280		1,606.27000	1.60627	1,542.800		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,396.63000	1.39663		1,371.39000	1.37139	1,396.630		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,557.23000	1.55723		1,620.96000	1.62096	1,557.230		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,571.73000	1.57173		1,635.72000	1.63572	1,571.730		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,383.45000	1.38345		1,358.47000	1.35847	1,383.450		0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.40444	103.41510		7.36908	103.50557		4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	997.07000	0.99707		1,062.72000	1.06272	997.070		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,453.23000	2.45323		2,428.41000	2.42841	2,453.230		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,006.65000	1.00665		1,072.58000	1.07258	1,006.650		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,436.79000	2.43679		2,412.25000	2.41225	2,436.790		0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,016.30000	1.01630		1,082.51000	1.08251	1,016.300		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future	6.86	Put	2,420.42000	2.42042	2,396.16000	2,396.16	2,420.420	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			9.16398	93.93254		9.14178	94.13342			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,831.53000	1.83153	2,032.41000	2.03241	1,831.530			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000	0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,918.96000	1.91896	2,119.84000	2.11984	1,918.960			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000	0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,006.25000	2.00625	2,207.13000	2.20713	2,006.250			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000	0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.26537	95.16613		9.24248	95.36948			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	920.43000	0.92043	1,123.78000	1.12378	920.430			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000	0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,007.63000	1.00763	1,210.98000	1.21098	1,007.630			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000	0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,094.69000	1.09469	1,298.04000	1.29804	1,094.690			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000	0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.36613	92.20653		9.34245	92.41303			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,910.92000	2.91092	2,704.42000	2.70442	2,910.920			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,819.48000	2.81948	2,612.98000	2.61298	2,819.480			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,728.18000	2.72818	2,521.68000	2.52168	2,728.180			0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.20877	104.32305		7.18153	104.43529		6.67	0.00	0	29,549.00
R204	On 06/02/2014	Bond Future	6.39	Call	104.53000	0.10453	129.98000	0.12998	104.530		6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,544.46000	3.54446	3,457.67000	3.45767	3,544.460		6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	108.43000	0.10843	134.53000	0.13453	108.430		6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,505.51000	3.50551	3,419.37000	3.41937	3,505.510		6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	112.45000	0.11245	139.20000	0.13920	112.450		6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,466.70000	3.46670	3,381.21000	3.38121	3,466.700		6.50	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.33453	105.69307		7.30550	105.80672		6.47	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	220.42000	0.22042	254.93000	0.25493	220.420		6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,441.22000	5.44122	5,362.08000	5.36208	5,441.220		6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	224.81000	0.22481	259.77000	0.25977	224.810		6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,404.06000	5.40406	5,325.37000	5.32537	5,404.060		6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	229.28000	0.22928	264.69000	0.26469	229.280		6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,366.99000	5.36699	5,288.75000	5.28875	5,366.990		6.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.45897	103.10359		7.42783	103.21918		6.53	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,173.33000	2.17333	2,167.26000	2.16726	2,173.330		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,102.94000	2.10294	2,212.46000	2.21246	2,102.940		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,121.62000	2.12162	2,231.45000	2.23145	2,121.620		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,154.90000	2.15490	2,149.14000	2.14914	2,154.900		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,140.40000	2.14040	2,250.53000	2.25053	2,140.400		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,136.58000	2.13658	2,131.12000	2.13112	2,136.580		6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,793.35000	2.79335	2,912.14000	2.91214	2,793.350		6.60	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,611.03000	1.61103	1,614.23000	1.61423	1,611.030		6.60	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.58993	104.53765		7.55646	104.65509		6.39	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,573.67000	1.57367	1,663.65000	1.66365	1,573.670		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,704.12000	3.70412	3,676.66000	3.67666	3,704.120		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,587.24000	1.58724	1,677.56000	1.67756	1,587.240		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,681.74000	3.68174	3,654.62000	3.65462	3,681.740		6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,600.89000	1.60089	1,691.54000	1.69154	1,600.890		6.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future	7.01	Put	3,659.44000		3.65944	3,632.65000	3.63265		3,659.440	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,287.92000		3.28792	3,400.41000	3.40041		3,287.920	6.50	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,896.98000		1.89698	1,892.03000	1.89203		1,896.980	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
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			7.50230		99.34301	7.47510	99.47042			8.56	1,390,802.14	14	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	136.73000		0.13673	161.81000	0.16181		136.730	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,275.45000		4.27545	4,173.12000	4.17312		4,275.450	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	141.39000		0.14139	167.07000	0.16707		141.390	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,230.91000		4.23091	4,129.18000	4.12918		4,230.910	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	146.18000		0.14618	172.46000	0.17246		146.180	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,186.54000		4.18654	4,085.41000	4.08541		4,186.540	8.36	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.62471		100.64766	7.59603	100.77659			8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	240.68000		0.24068	269.30000	0.26930		240.680	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,951.15000		6.95115	6,850.84000	6.85084		6,951.150	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	245.29000		0.24529	274.29000	0.27429		245.290	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,907.10000		6.90710	6,807.17000	6.80717		6,907.100	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	249.97000		0.24997	279.36000	0.27936		249.970	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,863.14000		6.86314	6,763.60000	6.76360		6,863.140	8.04	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.74588		98.38019	7.71544	98.51132			8.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,451.76000		2.45176	2,558.31000	2.55831		2,451.760	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,692.65000		2.69265	2,668.07000	2.66807		2,692.650	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,670.55000		2.67055	2,646.32000	2.64632		2,670.550	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,472.82000		2.47282	2,579.72000	2.57972		2,472.820	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,493.98000		2.49398	2,601.22000	2.60122		2,493.980	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,648.57000		2.64857	2,624.68000	2.62468		2,648.570	8.21	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.86629		99.74865	7.83400	99.88185			8.17	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,083.45000		2.08345	2,166.11000	2.16611		2,083.450	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,282.40000		4.28240	4,231.86000	4.23186		4,282.400	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,099.99000		2.09999	2,182.98000	2.18298		2,099.990	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,256.60000		4.25660	4,206.39000	4.20639		4,256.600	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,116.62000		2.11662	2,199.93000	2.19993		2,116.620	8.09	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,230.91000		4.23091	4,181.02000	4.18102		4,230.910	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			7.66818		97.49973	7.64089	97.64313			9.39	0.00	0	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	101.10000		0.10110	126.19000	0.12619		101.100	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,131.26000		5.13126	5,012.95000	5.01295		5,131.260	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	104.85000		0.10485	130.59000	0.13059		104.850	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,079.10000		5.07910	4,961.44000	4.96144		5,079.100	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	108.86000		0.10886	135.29000	0.13529		108.860	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,027.24000		5.02724	4,910.27000	4.91027		5,027.240	9.12	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.77753		95.38421	7.74897	95.52937			9.57	0.00	0	0.00

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 08/05/2014	Bond Future	6.29	Call	219.35000		0.21935		252.86000	0.25286	219.350	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,156.79000		8.15679	8,045.14000	8.04514	8,156.790	9.31	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Call	223.83000		0.22383	257.81000	0.25781	223.830	9.31	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Put	8,105.26000		8.10526	7,994.08000	7.99408	8,105.260	9.31	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Call	228.38000		0.22838	262.84000	0.26284	228.380	9.31	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Put	8,053.82000		8.05382	7,943.12000	7.94312	8,053.820	9.31	0.00	0	0.00	
R208	On 07/08/2014	Bond Future			7.88426	96.68530		7.85423	96.83285		9.00	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.79	Put	3,015.91000		3.01591	2,977.18000	2.97718	3,015.910	9.01	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.79	Call	2,551.81000		2.55181	2,660.63000	2.66063	2,551.810	9.01	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Call	2,575.47000		2.57547	2,684.71000	2.68471	2,575.470	9.02	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Put	2,990.20000		2.99020	2,951.89000	2.95189	2,990.200	9.02	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Call	2,599.25000		2.59925	2,708.91000	2.70891	2,599.250	9.02	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Put	2,964.65000		2.96465	2,926.76000	2.92676	2,964.650	9.02	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	8.28	Call	3,854.97000		3.85497	3,979.39000	3.97939	3,854.970	9.17	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	8.28	Put	1,936.62000		1.93662	1,913.49000	1.91349	1,936.620	9.17	0.00	0	630.00	
R208	On 06/11/2014	Bond Future			7.99536	94.63341		7.96377	94.78327		9.00	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.44	Call	2,025.99000		2.02599	2,137.97000	2.13797	2,025.990	8.85	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.44	Put	4,703.66000		4.70366	4,665.78000	4.66578	4,703.660	8.85	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.45	Call	2,044.38000		2.04438	2,156.47000	2.15647	2,044.380	8.86	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.45	Put	4,673.02000		4.67302	4,635.25000	4.63525	4,673.020	8.86	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.46	Call	2,062.89000		2.06289	2,175.07000	2.17507	2,062.890	8.86	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.46	Put	4,642.52000		4.64252	4,604.84000	4.60484	4,642.520	8.86	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	8.50	Call	4,525.33000		4.52533	4,668.74000	4.66874	4,525.330	9.16	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	8.50	Put	2,170.56000		2.17056	2,164.11000	2.16411	2,170.560	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			9.07053	75.55748		9.04815	75.72464		19.71	377,787.40	5	23,425.00	
R209	On 06/02/2014	Bond Future	8.54	Call	748.94000	0.74894		817.42000	0.81742	748.940	19.48	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.54	Put	4,877.42000	4.87742		4,778.74000	4.77874	4,877.420	19.48	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Call	767.36000	0.76736		836.85000	0.83685	767.360	19.48	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Put	4,814.71000	4.81471		4,717.04000	4.71704	4,814.710	19.48	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Call	786.09000	0.78609		856.61000	0.85661	786.090	19.49	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Put	4,752.45000	4.75245		4,655.81000	4.65581	4,752.450	19.49	0.00	0	0.00	
R209	On 08/05/2014	Bond Future			9.16316	73.40537		9.14012	73.57465		20.22	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Call	636.12000	0.63612		677.07000	0.67707	636.120	19.74	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Put	11,442.81000	11.44281		11,314.48000	11.31448	11,442.810	19.74	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Call	646.98000	0.64698		688.41000	0.68841	646.980	19.74	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Put	11,363.01000	11.36301		11,235.16000	11.23516	11,363.010	19.74	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Call	657.97000	0.65797		699.90000	0.69990	657.970	19.74	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Put	11,283.48000	11.28348		11,156.13000	11.15613	11,283.480	19.74	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	8.50	Call	1,719.36000	1.71936		0.00000	0.00000	1,719.360	19.86	1,100,390.40	640	640.00	
R209	On 08/05/2014	Bond Future	8.50	Put	6,848.22000	6.84822		0.00000	0.00000	6,848.220	19.86	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.00	Call	3,111.78000	3.11178		0.00000	0.00000	3,111.780	20.10	1,991,539.20	640	640.00	
R209	On 08/05/2014	Bond Future	9.00	Put	4,323.91000	4.32391		0.00000	0.00000	4,323.910	20.10	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.50	Call	4,972.70000	4.97270		0.00000	0.00000	4,972.700	20.37	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.50	Put	2,566.78000	2.56678		0.00000	0.00000	2,566.780	20.37	1,642,739.20	640	640.00	
R209	On 08/05/2014	Bond Future	9.63	Call	5,521.51000	5.52151		5,662.35000	5.66235	5,521.510	20.45	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.63	Put	2,220.48000	2.22048		2,192.04000	2.19204	2,220.480	20.45	0.00	0	883.00	
R209	On 08/05/2014	Bond Future	9.75	Call	6,047.20000	6.04720		6,193.11000	6.19311	6,047.200	20.52	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.75	Put	1,935.85000	1.93585		1,912.48000	1.91248	1,935.850	20.52	0.00	0	7,262.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	9.85	Call	6,497.73000		6.49773		6,646.82000	6.64682	6,497.730	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,722.54000		1.72254		1,702.35000	1.70235	1,722.540	20.58	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.25288		74.40673		9.22911	74.57863		19.86	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,978.09000		3.97809		4,092.35000	4.09235	3,978.090	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,540.63000		5.54063		5,482.99000	5.48299	5,540.630	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,010.43000		4.01043		4,125.14000	4.12514	4,010.430	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,498.39000		5.49839		5,441.20000	5.44120	5,498.390	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,042.91000		4.04291		4,158.05000	4.15805	4,042.910	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,456.41000		5.45641		5,399.65000	5.39965	5,456.410	19.76	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.34358		72.29670		9.31907	72.47116		19.98	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,277.56000		4.27756		4,347.98000	4.34798	4,277.560	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,859.82000		6.85982		6,755.78000	6.75578	6,859.820	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,308.18000		4.30818		4,378.97000	4.37897	4,308.180	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,815.44000		6.81544		6,711.77000	6.71177	6,815.440	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,338.91000		4.33891		4,410.08000	4.41008	4,338.910	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,771.28000		6.77128		6,667.99000	6.66799	6,771.280	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			161.39687		161.39687		161.36493	161.36493			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	93.13000		0.09313		125.07000	0.12507	93.130		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	103.13000		0.10313		135.07000	0.13507	103.130		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	113.13000		0.11313		145.07000	0.14507	113.130		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			129.06292		129.06292		129.05608	129.05608			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	72.92000		0.07292		66.08000	0.06608	72.920		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	62.92000		0.06292		56.08000	0.05608	62.920		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	52.92000		0.05292		46.08000	0.04608	52.920		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			131.21061		131.21061		131.28571	131.28571			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	1,779.39000		1.77939		1,704.29000	1.70429	1,779.390		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	1,789.39000		1.78939		1,714.29000	1.71429	1,789.390		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	1,799.39000		1.79939		1,724.29000	1.72429	1,799.390		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		8.85729	86.98141		17.68	0.00	0	21,284.00
R213	On 06/02/2014	Bond Future	8.29	Call	684.28000		0.68428		723.54000	0.72354	684.280	17.47	0.00	0	0.00

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 06/02/2014	Bond Future	8.29	Put	5,334.53000		5.33453		5,242.88000	5.24288	5,334.530	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	701.51000		0.70151		741.35000	0.74135	701.510	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,269.08000		5.26908		5,178.01000	5.17801	5,269.080	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	718.97000		0.71897		759.48000	0.75948	718.970	17.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,203.97000		5.20397		5,113.57000	5.11357	5,203.970	17.48	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.97035		84.45369		8.95275	84.58616		18.35	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	694.13000		0.69413		727.08000	0.72708	694.130	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,632.61000		11.63261		11,533.09000	11.53309	11,632.610	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	705.44000		0.70544		738.77000	0.73877	705.440	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,554.22000		11.55422		11,455.08000	11.45508	11,554.220	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	716.90000		0.71690		750.60000	0.75060	716.900	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,476.10000		11.47610		11,377.33000	11.37733	11,476.100	17.92	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.06462		85.60558		9.04641	85.74027		17.90	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,102.21000		4.10221		4,187.68000	4.18768	4,102.210	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,786.06000		5.78606		5,736.84000	5.73684	5,786.060	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,742.97000		5.74297		5,694.09000	5.69409	5,742.970	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,135.13000		4.13513		4,220.94000	4.22094	4,135.130	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,168.19000		4.16819		4,254.34000	4.25434	4,168.190	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,700.11000		5.70011		5,651.57000	5.65157	5,700.110	17.84	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.16152		83.25803		9.14271	83.39474		17.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,491.77000		4.49177		4,576.74000	4.57674	4,491.770	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,874.73000		6.87473		6,822.99000	6.82299	6,874.730	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,523.35000		4.52335		4,608.63000	4.60863	4,523.350	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,830.70000		6.83070		6,779.27000	6.77927	6,830.700	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,555.06000		4.55506		4,640.63000	4.64063	4,555.060	17.71	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,786.89000		6.78689		6,735.75000	6.73575	6,786.890	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			9.17642		76.34846		9.15408	76.52091		21.16	51,153,468.20	670	5,825.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,732.70000		1.73270		1,832.59000	1.83259	1,732.700	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,192.81000		3.19281		3,120.25000	3.12025	3,192.810	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,764.39000		1.76439		1,865.23000	1.86523	1,764.390	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,144.94000		3.14494		3,073.33000	3.07333	3,144.940	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,796.43000		1.79643		1,898.22000	1.89822	1,796.430	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,097.57000		3.09757		3,026.91000	3.02691	3,097.570	21.04	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.26691		74.06632		9.24391	74.24096		21.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,039.95000		3.03995		3,139.05000	3.13905	3,039.950	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,190.09000		5.19009		5,114.55000	5.11455	5,190.090	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,071.94000		3.07194		3,171.61000	3.17161	3,071.940	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,142.60000		5.14260		5,067.63000	5.06763	5,142.600	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,104.13000		3.10413		3,204.36000	3.20436	3,104.130	21.63	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,095.44000		5.09544		5,021.03000	5.02103	5,095.440	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			9.23275		98.96895		9.21556	99.13887			0.00	0	12,135.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,427.78000		1.42778		1,257.86000	1.25786	1,427.780		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,326.51000		1.32651		1,156.59000	1.15659	1,326.510		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,225.43000		1.22543		1,055.51000	1.05551	1,225.430		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.32559		95.84690		9.30787	96.01894			0.00	0	1,375.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	2,843.01000	2.84301	2,670.97000	2.67097	2,843.010		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	2,740.88000	2.74088	2,568.84000	2.56884	2,740.880		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,638.94000	2.63894	2,466.90000	2.46690	2,638.940		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,710.57000	20,710.57000	20,752.37000	20,752.37000			0.00	0	0.00

Total for Derivatives : **457,489,470.74** **42,764** **2 075 210.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.25522			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.61500	105.22743	6.61500	105.17069			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	99.94937			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.30500	106.36953	8.30500	106.29782			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.46882			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.57601			0.00	900,000,000	900,000,000.00
AB013	On 21/11/2018	Spot Bond			9.17000	97.32090	9.17000	97.24861			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.91500	103.33591	6.91500	103.27771		12,943,497,000,000.00	1,871,800,000	1,505,900,000.00	
AB07	On 07/03/2014	Spot Bond			5.40500	103.26838	5.40500	103.22302		1,133,969,000,000.00	209,800,000	1,114,900,000.00	
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.91044			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.45500	106.64398	8.45500	106.57082			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.84000	136.09786	0.84000	136.02548			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.35000	128.05860	2.35000	260.86163			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	100.47545			0.00	400,000,000	100,000,000.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	100.18014			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.53573			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000	0.00000	100.01178			0.00	60,000,000	60,000,000.00
ABFN08	On 17/03/2020	Spot Bond			0.00000	100.00000	0.00000	100.01429			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000	100.00000	0.00000	100.01586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.88878		0.00		0	0.00	
ABL10A	On 15/03/2015	Spot Bond	7.37500	107.87329	7.37500	107.80856		0.00		0	370,000,000.00	
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.77209		0.00		0	0.00	
ABL11A	On 29/09/2014	Spot Bond	6.65500	104.30009	6.65500	104.24352		0.00		0	28,400,000.00	
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.45387		0.00		0	0.00	
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.69207		0.00		0	1,000,000,000.00	
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.46788		0.00		0	0.00	
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.41325		0.00		0	0.00	
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.53887		0.00		0	0.00	
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.86921		0.00		0	0.00	
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.93842		0.00		0	0.00	
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.85344		0.00		0	0.00	
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.83170		0.00		0	0.00	
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.49135		0.00		0	0.00	
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.97710		0.00		0	0.00	
ABLI02	On 08/05/2014	Spot Bond	5.29000	130.82589	5.29000	130.70968		0.00		0	0.00	
ABLI03	On 15/03/2015	Spot Bond	3.05000	126.27898	3.05000	126.18893		0.00		0	0.00	
ABLI04	On 11/10/2016	Spot Bond	2.79000	117.48068	2.79000	117.39956		0.00		0	0.00	
ABLI05	On 18/02/2018	Spot Bond	4.44000	101.26595	4.44000	101.18290		0.00		0	0.00	
ABLI06	On 19/07/2020	Spot Bond	5.90000	103.08186	5.90000	103.44550		0.00		0	7,500,000.00	
ABLS2A	On 13/07/2016	Spot Bond	10.85500	116.97971	10.85500	116.87895		0.00		0	0.00	
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.09859		0.00		0	0.00	
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.02977		0.00		0	0.00	
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.74573		0.00		0	0.00	
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.73275		0.00		0	0.00	
ABLSI1	On 29/06/2019	Spot Bond	4.09000	110.32388	4.09000	110.23628		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN03U	On 12/03/2015	Spot Bond	100.00000	37.97489	100.00000	37.69348				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000	164.07919	2.09000	163.97522				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	154.43786	2.76000	154.33157				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.12000	165.87646	2.12000	165.77111				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.05000	170.40132	2.05000	170.29393				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.85125	73.34521	7.85125	73.28619				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.85125	73.34521	7.85125	73.28619				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.08000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.94595				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	91.06000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	89.95000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.45000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	86.64000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	86.11000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.27840				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.17679				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	85.64000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.19500	102.47536	6.19500	102.42394				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	86.64000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.85000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.03000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87709				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.90500	114.22672	6.90500	114.16248				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.23917				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	81.80000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.32000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.77000	93.46874		2.77000	100.98160			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.75000	98.83729		2.75000	146.69938			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.65000	112.48761		2.65000	194.02454			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	83.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.42000	91.49563		9.42000	92.23282			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	92.54000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.40000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.12843			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.56000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	92.45000			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		9.65000	107.97870		9.65000	106.19389			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		9.59500	106.69772		9.59500	106.61549			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.75500	90.92261		8.75500	90.85843			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.52000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.86000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN87	On 21/12/2026	Spot Bond		9.69000	105.97123		9.69000	105.88877			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	90.50000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.17560			0.00	124,000,000	31,000,000.00
ABS10	On 17/03/2018	Spot Bond		8.15500	108.69363		8.15500	108.62166		1,631,000,000,000.00		200,000,000	120,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.56500	103.39552		6.56500	103.34018			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.74500	97.84561		8.74500	97.77660		2,058,573,000,000.00		235,400,000	177,700,000.00
ABS7	On 11/09/2026	Spot Bond		9.85000	94.95693		9.85000	94.88130			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.26500	106.75629		7.26500	106.69317		5,812,000,000,000.00		800,000,000	800,000,000.00
ABSI1	On 11/06/2014	Spot Bond		1.54000	128.17670		1.54000	128.10134			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.16000	130.01744		2.16000	264.85599			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.78000	124.78693		0.78000	127.50308			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.05000	124.82584		2.05000	127.25317			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	33.38162		100.00000	35.71984			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.06500	107.38091		11.06500	107.28511			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.75442			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.26861		100.00000	2.25180			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.77466			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.06120			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	13.52198		100.00000	13.42177			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.73417			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	60.40652		11.00000	60.35473			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	13.52198		100.00000	13.42177			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.54744			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.58763			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.99983			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.99976			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.02170			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.02170			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.04095			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.04095			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.00245			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.37849			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.87102			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.99967			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.99965			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.99968			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.20000	103.61995		9.20000	103.65732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.17000	103.72535		7.17000	103.66472			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.92902			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.06925			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.79342			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	101.00014			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	79.84065			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.83804			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.87992			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.99982			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.58434			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.58434			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.00014			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.44523			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.10159			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.35363			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.10197			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.56653			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.68106			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.07674			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.30756			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.89423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.99984			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00005			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00004			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00003			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.71173			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00007			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00006			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00008			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00002			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00002			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00007			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00007			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.62456	10.23000	102.53973			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.99991			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00007			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00009			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	112.05096			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.24500	102.42769	9.24500	102.35142			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99996			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.82018	1.75000	109.87690			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00007			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.99990			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL174		On 20/06/2019	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
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.22777			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.42087			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.99973			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.99972			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	99.99980			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	90.17095			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	115.13717			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	115.96086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.51083			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.89645			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.01044			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.31368			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		9.35099		100.00000	9.28320			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.50966			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.56785			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.60656			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.14682			0.00	14,000,000,000	7,000,000,000.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.27553			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.44702			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.10622			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.79000		98.63366		7.79000	98.57156			934,800,000,000.00	120,000,000	30,000,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.46579			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.72911			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.22500		103.80887		8.22500	103.73956			658,000,000,000.00	80,000,000	90,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.29000		116.42697		9.29000	116.33987			743,200,000,000.00	80,000,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000		67.64340	100.00000	67.15298				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.98500		110.93719	6.98500	110.87408				0.00	0	2,890,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		64.42693	100.00000	63.95984				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.18889	100.00000	13.10103				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.00000		151.73631	3.00000	151.62894				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.79000		101.98711	4.79000	130.73694				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.16920				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.17758				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.13956				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.13961				0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.02449				0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.24592				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.14045				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.53428				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.71500		106.37196	8.71500	106.29721				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.12536				0.00	0	1,000,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.97704				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		99.18070	100.00000	98.39146				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.85632				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.27430				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	100.28302				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.37000		106.60509	9.37000	101.34130			2,342,500,000,000.00	250,000,000	1,250,000,000.00	
BAW2	On 02/10/2015	Spot Bond	6.86500		110.50633	6.86500	110.44488			274,600,000,000.00	40,000,000	10,000,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.68045				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.51866			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.63500	103.50603		6.63500	103.45037			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.60500	106.43962		8.60500	106.36573			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.84160			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.83275	102.81191		10.83275	104.67309			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.70735	100.82583		10.70735	103.20859			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.76063	100.71053		10.76063	103.13462			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.19628			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.81895	100.72741		10.81895	103.04069			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.87710	99.44102		11.87710	102.30057			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.25164			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.25164			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.25171			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.08275	99.62518		11.08275	102.35344			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.99580	101.66524		10.99580	103.09509			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.70735	100.82583		10.70735	103.20859			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.96062	100.99281		10.96062	103.24352			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.16927	95.05623		10.16927	102.57960			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.12990			0.00	0	100,000,000.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.11803			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.11803			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.99666			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.97946			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.39518	100.10971		10.39518	102.51913			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.38000	98.93069		11.38000	101.60345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.41706			0.00	4,800,000,000	2,400,000,000.00
BAYA26	On 30/09/2017	Spot Bond		11.30500	67.52919		11.30500	98.96180			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.97945			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.91970			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	78.39140		12.22500	102.03980			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.08493			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.11500	64.52332		11.11500	101.54119			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.01873			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.07390			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.07390			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.82515			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.99225			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.49972			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.08534			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.32189			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.97947			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.08534			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.83275	102.65231		13.83275	105.30855			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.17595	100.11234		15.17595	103.84073			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.08403	100.05069		14.08403	103.37163			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.79035			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.79035			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.79035			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.90046			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	12.31153		100.00000	12.24159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.33084	100.00000	22.74742				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		16.68313	100.00000	20.70271				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.29822	100.00000	12.77946				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.29822	100.00000	12.77946				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.45104	100.00000	15.45097				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		10.78861	100.00000	13.38800				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		80.78870	100.00000	80.28482				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.99443				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	102.25163				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.30695				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		91.93955	100.00000	91.25000				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		87.11217	100.00000	86.49289				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		83.33333	100.00000	82.76644				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		104.01976	2.06000	172.67097				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.21000		97.11537	8.21000	141.52760				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.21000		98.45456	8.21000	141.85301				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.59500		97.58240	8.59500	97.51474				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.94790				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.62412				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	100.22043				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.99985				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		88.67470	100.00000	88.03828				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.80500		99.24971	7.80500	99.18676				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.01477				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08408			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.10860			0.00	40,000,000	10,000,000.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.19029			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.27196			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.50018			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	10.00811		100.00000	9.93555			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.87841			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.92693			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.94772			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.95465			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.03776			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.14850			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.79201		100.00000	9.72102			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.79201		100.00000	9.72102			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00955			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.01411			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.01535			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.15500	104.18282		8.15500	104.11383			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.01908			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02561			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	5.60769		100.00000	5.56613			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	5.60769		100.00000	5.56613			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		5.98000	106.36970		5.98000	106.31861			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.93398			0.00	40,000,000	10,000,000.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.32552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.86052			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.22087			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.45821			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.54054			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.44898			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.47467			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.52131			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.71462			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.03951			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	25.59099		100.00000	25.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.68957		100.00000	15.73931			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.59516			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.45500	107.19642		6.45500	107.13999			0.00	0	30,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.25500	113.88610		9.25500	113.80075			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.45301			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.36137			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.95500	104.62051		8.95500	104.54458			0.00	0	690,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.02500	104.40086		11.02500	104.30805			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.28829			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.27500	105.53881		11.27500	105.44448			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.84489			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.14500	101.74272		9.14500	101.66735			0.00	0	90,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.66110			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.71500	100.97269		11.71500	100.87902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.87172				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.03661				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.79815				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.08000	93.78679	10.08000	93.71039				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.04000	115.26304	10.04000	115.17052				803,200,000,000.00	80,000,000	20,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.89000	111.43658	9.89000	111.34796				791,200,000,000.00	80,000,000	20,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.23000	116.33794	9.23000	116.25097				2,704,390,000,000.00	293,000,000	3,136,500,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.31648				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.50500	103.87990	11.50500	103.78364				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.81333				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.82219				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.11592				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.43537				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.32641				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.39297				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.03222				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.02094				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.08052				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00024				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.76778				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	93.20369	100.00000	92.52171				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	93.20369	100.00000	92.52171				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	93.20369	100.00000	92.52171				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.99989			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		93.20369		100.00000	92.52171			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.34674			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.03300			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.80190		10.11000	104.71767			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.03300			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.37225			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		100.91289		2.76000	114.85117		11,040,000,000,000.00	4,000,000,000	2,000,000,000.00	
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	105.86351			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		111.89380		3.14000	114.82340			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.57859		8.25000	102.50989			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	100.03300			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.03300			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.94677		3.10000	114.42186			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.71591		2.40000	114.20816			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.99967			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.16768			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.18413			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.96500		102.92463		7.96500	102.85840			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.26732			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.24822			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.13613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.14962			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.01500	103.06516		8.01500	102.99842			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.01500	103.06516		8.01500	102.99842			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	106.63494			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	108.09427			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.06500	101.91972		8.06500	101.85333			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.12606			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.12606			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	83.84554		100.17539	83.28579			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.03917			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.66262			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.45768			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.48939			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.05022		9.35000	102.97348			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.05022		9.35000	102.97348			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.45719			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.45855			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	90.64309			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.77217			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01043			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.75674			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.88219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.88219			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.88219			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.88219			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.88219			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.87881			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.87302			0.00	100,000,000	100,000,000.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.87302			0.00	200,000,000	300,000,000.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.87302			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.87302			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.87302			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.87208			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.04500	104.80674		9.04500	104.72992			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.55474			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.05035			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.05035			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.94821			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.70736			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	700,000,000	700,000,000.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.51735			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.55862			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	104.24316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21606			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.94921			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.88236			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.75143			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.35161			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14916			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85142			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85330			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.77583			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85330			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.62437			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.78959			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.78959			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.77812			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	120.46814			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.67065			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.29494			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	119.86679			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	120.71539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.11928			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	117.55343			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	120.92091			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.76715			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.70000	95.73812		10.70000	94.37491			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.22000	95.18585		11.22000	95.95239			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.78903			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.74789			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.10046			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.06940			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.83697		8.80500	101.19726			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.11279			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	114.34791			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.95238			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.97799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.78903			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	103.72486			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	103.81941			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.94687			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.04829			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.78767			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.99980			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.03685			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.73202			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.94729			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.79449			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.97810			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.61480			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.90972			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.59070			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.32894			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	100.00000		6.51406		100.00000	6.31499		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000		37.28610		7.01000	37.88487			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	143.75575			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond		8.59500	97.58240		8.59500	130.26431			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.21000	32.24238		8.21000	141.52760			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.21000	32.64213		8.21000	141.85301			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.19157			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.08205			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.45136			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.45136			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.10046			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.52091			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.51500	111.30805		8.51500	107.65827			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.60500	101.87199		8.60500	101.80127			3,369,718,000,000.00	391,600,000	855,800,000.00
COJ05	On 05/06/2023	Spot Bond		9.99000	113.93789		9.99000	113.84638			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.86500	105.67570		7.86500	105.60853			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.58000	108.84773		9.58000	108.76335			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.01000	96.64171		10.01000	96.56394			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.94000	96.95042		10.94000	96.86536			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.94000	89.83096		10.94000	89.75214			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.39033			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.41747			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.33559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.87626			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.35371			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.94438			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.44000	91.82677		12.44000	95.36279			0.00	0	20,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.54152		100.00000	10.44091			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.86284			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.88000	98.99668		7.88000	98.26310			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.77131			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.94550			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.20401			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.49268			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.18982			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.06431			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.17076			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.74500	118.87656		6.74500	118.81158			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.20000	109.45175		8.20000	109.38007		1,980,081,880,000.00	241,473,400	4,279,473,400.00	
DV23	On 27/02/2023	Spot Bond		8.64000	111.68153		8.64000	111.60454		2,155,760,352,000.00	249,509,300	9,604,552,300.00	
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.16574			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.17076			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.51113			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.83000	134.08512		7.83000	134.00119			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.96735			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	104.34394		0.10000	130.95059			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.18000	115.31259		2.18000	115.23856			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.19000	102.91103		2.19000	102.84488			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.27000	102.85801		2.27000	103.03096			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.48000	109.43678		9.48000	109.35418			379,200,000,000.00	40,000,000	10,000,000.00
EMM02	On 11/03/2021	Spot Bond		9.33000	110.20258		9.33000	110.11933			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.99000	101.71821		9.99000	101.63607			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.60000	90.36576		10.60000	94.15368			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.56172			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.91573			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.11540			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.69091			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.47537			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	82.19178		100.00000	81.63265			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	85.88235		100.00000	85.28037			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	99.29788		100.00000	98.53600			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	86.76724		100.00000	86.18491			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.50932		3.00000	127.41892			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.92500	108.86948		10.92500	108.77512			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.13765			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.20125			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.51536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond		9.63500	85.02561		9.63500	98.30149			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.51172			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.40339			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.67574			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.61940			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.59781			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.68873			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.66204			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.57167			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.58909			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.55062			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.57637			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.54546			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.56692			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.39500	104.56551		6.39500	104.51127			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		7.43000	108.23434		7.43000	108.16928			11,266,852,000.00	1,516,400	17,734,871,400.00
ES23	On 25/01/2023	Spot Bond		8.30500	114.75656		8.30500	114.68045			4,411,586,932,500.00	531,196,500	24,342,496,500.00
ES26	On 02/04/2026	Spot Bond		8.80500	94.66783		8.80500	94.60062			16,703,820,217,500.00	1,897,083,500	9,295,301,500.00
ES33	On 15/09/2033	Spot Bond		9.67500	83.03482		9.65000	83.15587			130,781,812,500.00	13,517,500	47,293,617,500.00
ES42	On 25/04/2042	Spot Bond		9.85000	88.54844		9.85000	88.47830			0.00	0	11,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.46930			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.16536			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.87673			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.36406			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.57722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.20397			0.00	15,000,000,000	7,500,000,000.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.58826		100.00000	11.50425			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.27710		100.00000	11.19534			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.05434			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.05672			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.06148			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.06623			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.86500	103.93081		6.86500	103.87268			593,136,000,000.00	86,400,000	883,200,000.00
FRB05	On 21/12/2018	Spot Bond		9.11500	97.62151		9.11500	97.54994			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.16426			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16419			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.09453			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.36023			0.00	100,000,000	100,000,000.00
FRBC21	On 21/12/2018	Spot Bond		10.91500	104.15831		10.91500	104.06729			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.38107			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.15000	125.57807		2.15000	126.34002			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.19000	129.70577		2.19000	264.22045			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.48000	98.31661		2.48000	103.88316			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.73000	99.06995		2.73000	147.04495			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.54000	114.32759		2.54000	197.20000			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.17500	113.76421		7.17500	113.69777			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.02000	58.55743		8.02000	57.85487			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49300	37.39323		9.49300	36.48695			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	36.12909		9.73000	35.21809			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.46958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.74331			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	104.62788			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.26423			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.72182			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.72182			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.42824			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.70906			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.03654			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.02541			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.06008		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.06008		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.03531			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.61592			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	100.00000			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.04828		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.87292		100.09221	11.78486			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.73120			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.99962			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.99966			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.66132			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.12079			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.99984			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	99.99987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC153	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	99.99991				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.15139				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.13444				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		54.07634	13.22500	54.01774				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00001				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.72500		89.04688	3.72500	92.05617				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.59883				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.68812				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	98.19390				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.90028				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	101.02018				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.72364				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	101.00839				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000	0.00000	101.17301				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.18271			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	100.00000	12.50000		100.00000	100.00000			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.25875			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.99977			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.37303			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.06470			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.39000	119.79509		3.39000	115.61865			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.99980			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.37000	109.72702		3.37000	115.78307			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.12000	99.17647		1.12000	121.06278			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.39000	106.75672		3.39000	115.61865			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.10000	104.92269		2.10000	122.60362			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.17000	103.90715		2.17000	126.10604			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.21157			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.22776			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.04493			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.04657			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	106.93912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.99976			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.99978			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.03835			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	105.20109			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.57173			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	90.25447			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.38568		100.00000	8.05732			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		14.32087		100.00000	14.18420			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000		141.91032		4.24000	141.79540			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.23967			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.00749			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.50161			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	103.57275			0.00	0	300,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.35768			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.45386			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.70000		124.54204		2.70000	253.69100			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20000		129.60209		2.20000	264.00901			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92000		122.39098		2.92000	249.30486			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52000		102.75891		2.52000	123.02596			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.99283			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05000		127.33321		2.05000	123.36219			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.18737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.41239			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.87226			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.94751			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.89000		93.12234		2.89000	93.05752			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.67998		104.97509	14.56639			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.56272		101.07593	18.42384			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.29043		100.44759	11.20643			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.11233			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.07941		100.76967	16.95197			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	2.37000		104.72462		2.37000	104.65586			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.13527			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.44000		96.52911		2.44000	104.29072			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.26396			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.47000		96.24626		2.47000	103.98488			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.46806			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		127.54900		2.40000	329.19510			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.95714			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.83134			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.78023			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.74023			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.43999			0.00	100,000,000	25,000,000.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.37235			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.72385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.39360			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.74500		104.47157		5.74500	104.42253			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.07500		105.51050		6.07500	105.45818			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.13500		104.27979		7.13500	104.21923			570,800,000,000.00	80,000,000	20,000,000.00
FRX17	On 15/09/2017	Spot Bond	7.66500		104.96765		7.66500	104.90225			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.87500		111.42964		7.87500	111.35872			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.49000		103.25686		8.49000	103.18572			4,491,210,000,000.00	529,000,000	314,500,000.00
FRX20	On 01/10/2020	Spot Bond	8.77000		108.24783		8.77000	101.79936			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.42000		92.30321		9.42000	92.23282			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.63000		107.85892		9.63000	107.77534			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.49000		95.36896		10.49000	95.28951			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.52500		78.49060		10.52500	78.42427			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00002			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.99995			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.99992			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.99990			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.99982			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.72214			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.34495			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.95500		103.36295		8.95500	103.28835			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	100.74642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.13233			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.69205			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.43055			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.69333			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.69311			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.69243			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.69377			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.15103			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.49969			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.94362			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.96633			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.01022			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.06467			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.14023			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	100.20592			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.47416			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.19416			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.12352			0.00	0	9,400,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.47091			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.16711			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00004		100.00000	0.00004			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.88666			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.94416			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.26967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.11934			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.12966			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.82923			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.89494			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.83423			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.71715			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	5,056,790,500.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.11706			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.55368	103.28392		7.55368	102.27106			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	101.17429			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.90685	103.33531		7.90685	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	101.24784			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.35769	103.40621		8.35769	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	101.33770			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	101.22116			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.36516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.41900			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.97000		112.83209		7.97000	112.76023			1,594,000,000,000.00	200,000,000	2,970,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		132.01227		1.97000	268.92376			0.00	0	8,869,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000		135.10844		1.95000	269.35629			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.54500		100.98849		9.54500	100.91175			0.00	0	700,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.56500		100.77075		9.56500	100.69402			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		43.85431		100.00000	43.27201			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		12.76434		100.00000	12.59485			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		65.84426		100.00000	64.37270			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		36.69641		100.00000	35.87627			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		22.29356		100.00000	21.79532			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		11.33374		100.00000	11.08044			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.83000		110.80273		1.83000	110.73505			400,778,418,000.00	219,004,600	84,724,126,000.00
I2038	On 31/01/2038	Spot Bond	2.29000		108.27167		2.29000	108.20151			594,680,024,000.00	259,685,600	47,739,826,800.00
I2046	On 31/03/2046	Spot Bond	2.40000		104.76262		2.40000	104.69359			96,116,640,000.00	40,048,600	74,270,000,000.00
I2050	On 31/12/2050	Spot Bond	2.33000		112.49224		2.37000	112.67812			8,305,246,322,000.00	3,564,483,400	40,976,191,700.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.06500		106.66529		7.06500	106.60393			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.16333			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.21312			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.19128			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.69500		102.82838		6.69500	102.77266			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.56500		106.49681		7.56500	106.43130			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.30500		108.61127		8.30500	108.53805			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.62500		102.02630		6.62500	101.97194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.02685				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.55396				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		112.96485	4.09000	112.87537				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.38500		104.93671	7.38500	104.87469				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.77285				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.82283				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000		105.74882	0.94000	126.89689				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12000		105.75178	2.12000	126.61318				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	102.00425				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	103.17760				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.97500		104.76813	7.97500	104.70063				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.15023				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.87849				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.60554				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.54500		97.86445	8.54500	97.79710				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.06000		94.86004	9.06000	94.79154				0.00	0	50,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.27506				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.05500		86.46841	8.05500	99.00911			483,300,000,000.00	60,000,000	220,000,000.00	
IBL50	On 02/08/2020	Spot Bond	9.11000		102.42032	9.11000	103.39454				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.83381				0.00	10,000,000,000	5,000,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.86105				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.32500		101.85741	7.32500	102.61050			586,000,000,000.00	80,000,000	20,000,000.00	
IBL55	On 31/07/2018	Spot Bond	8.32500		101.45913	8.32500	102.30479				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00292	100.00000	0.00290				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.97737				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.02568				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.73000	104.95021	8.73000	99.35555				698,400,000,000.00	80,000,000	20,000,000.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.88578	5.00000	100.84473				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.88578	5.00000	100.84473				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.96494	5.00000	101.92390				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.88578	5.00000	100.84473				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.10007	4.00000	101.06689				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.76404				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.66590				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.93044				0.00	0	2,500,000,000.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.47221	9.20000	109.39108				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.80719				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.80719				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.67579				0.00	0	450,000,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.45967	100.00000	7.40439				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.95689				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.72642				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.61812				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.06500	102.22198	9.06500	102.14690				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.38982				0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.56466				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.15268				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.20971				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.32208	100.00000	6.26305				0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	93.83033	100.00000	93.11224				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN238U	On 13/03/2014	Spot Bond	100.00000		82.02247	100.00000	81.47321				0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.25000		99.78471	5.25000	99.69885				0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.25000		99.68456	5.25000	99.59888				0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.35000		99.57673	5.35000	99.48960				0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.35000		99.47510	5.35000	99.38815				0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.35000		99.37367	5.35000	99.28690				0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.35000		99.27246	5.35000	99.18586				0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.45000		99.15609	5.45000	99.06808				0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.45000		99.05343	5.45000	98.96561				0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.45000		98.95098	5.45000	98.86334				0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.45000		98.84875	5.45000	98.76129				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.77039				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.55927				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.86436				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.83275		104.97156	10.83275	104.03524				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.83275		102.81811	10.83275	102.62714				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.93922				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.26658				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.94095				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.43360	6.50000	101.38014				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.41049				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.48597				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.48597				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.59012				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.69032			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.15509			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.34018			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.05317			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.03600			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.11333			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.61329			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.65317			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.32279			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.04395			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.93743			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.98059			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.29636			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.45685			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.35260			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.04594			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.16427			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	87.03074		100.00000	86.43053			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.99666			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.30480			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.33840			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	95.80052		100.00000	95.05208			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.20427			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.23163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.24991			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.07500	103.76263		8.07500	103.69495			323,000,000,000.00	40,000,000	10,000,000.00
IPL4		On 29/03/2014	Spot Bond	6.10500	102.86825		6.10500	102.81747			0.00	0	0.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.22479			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.45500	106.49346		8.45500	106.42041			0.00	0	100,000,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.35209			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.34465			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.55346			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.93841			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.24500	103.20685		8.24500	103.13840			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.07385			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.30763			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.21000	97.82147		3.21000	117.10821			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.91000	95.50258		3.91000	128.18863			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.65865			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.46797			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.44222			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.16990			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.86068			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.83000	90.41164		3.83000	91.13076			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.83000	90.33627		3.83000	97.27392			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.20225			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.80409			0.00	0	1,200,000,000.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.15268			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.61500	109.05850		11.61500	108.95651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.21421				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.91000		94.48906	3.91000	128.18863				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.36555				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.02585				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.49903				0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.25000		99.75608	5.25000	99.67027				0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.25000		99.65598	5.25000	99.57035				0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.35000		99.54767	5.35000	99.46060				0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.35000		99.44610	5.35000	99.35920				0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.35000		99.34473	5.35000	99.25801				0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.35000		99.22914	5.35000	99.15703				0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.45000		99.12673	5.45000	99.03878				0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.45000		99.02414	5.45000	98.93637				0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.45000		98.92175	5.45000	98.83416				0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.45000		98.81958	5.45000	98.73217				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.74699				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.95257				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.97862				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.91332				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.33293				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.01114				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.82574				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.80626				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.61162				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.82223				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.50681			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.55137			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.32967			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.23172			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24086			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.25914			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.17686			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.10889			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.95252			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.01730			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.62452			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.83817			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.63471			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	90.79602		100.00000	90.12346			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	83.22922		100.00000	82.67189			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	83.63636		100.00000	82.88288			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	71.85039		100.00000	71.42857			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.97284			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	43.03260		100.00000	42.72062			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.23012			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.50500		100.00000	14.39984			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.29840			0.00	0	380,000,000.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	47.43136		100.00000	46.37131			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	50.61199		100.00000	49.48086			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	57.49482		100.00000	56.95799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.30303			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.12906			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.59000	141.28051		8.59000	141.18208			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.31482			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.70488			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.91946			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.55500	100.01518		8.55500	99.94691			0.00	0	150,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.70500	69.45589		8.70500	97.87440			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.21000	101.65580		9.21000	102.94575			0.00	0	50,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.19526			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.06500	99.65521		11.06500	99.56679			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.21391			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.76929			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.82547			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.89276			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.75244			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.69983			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.05924			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.45199			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.20793			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.87932			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	77.00422		100.00000	76.51992			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	45.64530		100.00000	45.34208			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	47.43136		100.00000	46.37131			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.12877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ10U	On 30/12/2013	Spot Bond	100.00000		98.11828	100.00000	97.33333				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		87.95181	100.00000	87.32057				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		38.21894	100.00000	37.33632				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.61198				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.63964				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.57722				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.54151				0.00	0	500,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.11346				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.82867				0.00	7,000,000,000	3,500,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	102.57465				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.85429				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.21671				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.15724				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.17062				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.58927				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.64115				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.01611				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		92.60965	100.00000	91.92195				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		88.17763	100.00000	87.55372				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		96.67726	100.00000	95.93359				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		53.00842	100.00000	52.61560				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		41.27438	100.00000	40.97515				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		13.45509	100.00000	16.69514				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		32.84934	100.00000	40.75961				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.46500		104.06508	8.46500	103.99400				0.00	0	180,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.13993			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.12961			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.10543			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.24975			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.25950			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.30828			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	103.13545			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	103.29549			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.79000	103.81166		7.79000	103.74628			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.53500	107.57351		8.53500	107.50024			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.40500	108.00275		9.40500	107.92186			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.39500	103.82585		5.39500	103.78030			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.41000	103.77800		9.41000	103.69759			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.06500	104.60082		7.06500	104.54066			5,510,700,000,000.00	780,000,000	5,540,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.39321			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.71500	100.74892		8.71500	100.67811			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.30867		100.00000	9.18371			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.37615			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.41500	100.73175		8.41500	100.66334			0.00	0	200,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.52500	106.47874		6.52500	106.42302			0.00	0	450,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	94.55959		100.00000	93.83033			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.16500	107.31798		7.16500	107.25640			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.36000	109.82717		8.36000	109.75387			0.00	0	90,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN04U	On 27/01/2014	Spot Bond	100.00000		91.25000	100.00000	90.57072				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.33936	100.89771	6.29303				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.42378	100.61875	6.37695				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	100.60804				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.61789				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.62861				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.63834				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.64307				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.70184				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.77013				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.26577	100.00000	0.26385				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.26577	100.00000	0.26385				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.86000		97.11914	8.86000	97.04939				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.01500		101.91626	7.01500	102.52416				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.17644				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.93000		105.55129	8.93000	100.48085			1,853,868,000,000.00	207,600,000	103,800,000.00	
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.28811				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.62278				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.07192				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.78670				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.72588				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.91173				0.00	2,400,000,000	1,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.35804			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.76500		108.93488		6.76500	108.87483			6,765,000,000,000.00	1,000,000,000	1,740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.34056			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.38500		116.69223		8.38500	116.61282			0.00	0	70,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.76500		32.99016		10.76500	32.96245			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.31500		104.63684		7.31500	104.57489			0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.13339			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.19860			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.48500		102.53717		6.48500	102.48342			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.07545			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.51500		106.08414		7.51500	106.01930			0.00	0	2,450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.95035			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.49235			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.65418			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.45899			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.29859			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.34779			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	86.87999			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.32821			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	101.04129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.14031			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.97369			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.36870			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	83.01303			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.17520			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.09209			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.34263			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.67958			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.37386			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.01500	106.80751		8.01500	106.73798			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.23746			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.43415			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.65500	103.69492		5.65500	103.64709			0.00	0	3,070,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.14378			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.80500	113.17426		11.80500	113.06674			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.25811			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.93572			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.25579			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.38006			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.21000	160.07120		2.21000	159.96822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NMP20N		On 24/07/2020	Spot Bond	8.46000	108.27292		8.46000	108.19981			0.00	0	0.00
NPL07		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.14841			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	9.09000	107.16788		9.09000	107.27813			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.49455			0.00	80,000,000	20,000,000.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.68638			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.46884			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.46421			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.48322			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.29000	107.14860		9.29000	108.60150			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.50224			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.48327			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.49460			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.49000	107.12960		9.49000	107.23180			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.53260			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.50984			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.50218			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.64588			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.59981			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.51735			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond	6.51500	103.26567		6.51500	103.21165			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.20500	116.91343		8.20500	116.83597			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.66000	123.65120		8.66000	123.56435			0.00	0	750,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.10500	165.92082		2.10500	165.81548			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.27000	124.60101		9.27000	124.50799			0.00	0	310,000,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.15183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.12095			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.17948			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.88829			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.66125			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.94752			0.00	200,000,000	200,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.46382			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.59778			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.41120		100.00000	16.29222			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		30.15866		100.00000	29.94000			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.29500		105.88424		6.29500	105.83016			9,720,739,000,000.00	1,544,200,000	879,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.76829		100.00000	9.69747			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.46000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		46.56238		100.00000	46.22480			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.97714			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.11407			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.75493			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.61462			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.55647			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.42602			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.95741			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.29261			0.00	4,000,000,000	2,000,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.31249			0.00	120,000,000	30,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.04955			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.04867			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.01151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.05155			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.04971			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.01463			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.05393			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.05163			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.01807			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.05672			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.05386			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.89904			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.92786			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.94083			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.96965			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.09349			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.12228			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.62919			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.99038			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.06500		108.87453		6.06500	108.82064			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.27500		96.28793		5.27500	96.24639			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.01000		38.98398		8.01000	38.95880			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.09500		115.63004		6.06500	115.62521		3,220,057,255,866,500.00	28,311,280,700	93,823,432,800.00	
R158	On 15/09/2015	Spot Bond	6.06500		115.68248		6.06500	115.62521			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.96500		90.34984		5.96500	90.30584			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.06500		122.09557		6.06500	122.03513			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.89500		85.35039		5.89500	85.30931			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.21000		118.14492		8.19000	118.24457		3,198,717,394,321,000.00	89,612,350,100	82,662,486,200.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	7.93000		36.40152		7.93000	36.37823			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.85000		34.04261		7.85000	34.02105			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		274.99902		1.70000	274.83353			835,338,690,000.00	491,375,700	35,069,015,900.00
R201	On 21/12/2014	Spot Bond	4.93000		103.71101		4.90500	103.69431			8,864,340,158,000.00	1,798,040,600	99,934,937,300.00
R202	On 07/12/2033	Spot Bond	2.05000		212.27646		2.05000	212.14265			3,260,390,110,000.00	1,590,434,200	65,709,352,000.00
R2023	On 28/02/2023	Spot Bond	7.84500		101.80951		7.81000	101.97036			799,760,588,235,000.00	01,945,263,000	63,514,868,700.00
R203	On 15/09/2017	Spot Bond	6.88500		106.65909		6.85500	106.69937			2,586,328,322,652,000.00	75,646,815,200	63,168,167,200.00
R2030	On 31/01/2030	Spot Bond	8.79500		98.54667		8.79500	96.29081			275,195,550,000,000.00	31,290,000,000	18,640,000,000.00
R2037	On 31/01/2037	Spot Bond	9.08500		97.72071		9.08500	97.64996			38,535,020,490,500.00	4,241,609,300	66,178,109,300.00
R204	On 21/12/2018	Spot Bond	7.14500		103.58234		7.11500	103.64965			1,838,066,849,678,500.00	57,252,183,300	67,746,142,000.00
R2048	On 28/02/2048	Spot Bond	9.16000		98.46616		9.16000	98.39310			2,251,672,171,072,000.00	45,815,739,200	19,829,800,000.00
R206	On 15/01/2014	Spot Bond	5.23000		103.40920		5.20500	103.36675			138,304,212,000,000.00	26,444,400,000	51,746,200,000.00
R207	On 15/01/2020	Spot Bond	7.44000		102.25086		7.41000	102.33376			996,956,929,512,000.00	33,999,587,300	71,042,381,200.00
R208	On 31/03/2021	Spot Bond	7.61000		96.80748		7.58000	96.90857			821,300,866,063,000.00	07,923,898,300	98,419,128,600.00
R209	On 31/03/2036	Spot Bond	9.02000		75.02104		8.99500	75.15501			978,064,802,198,000.00	08,432,904,900	82,499,504,900.00
R210	On 31/03/2028	Spot Bond	2.01000		160.24002		2.01000	160.13953			1,625,741,466,000.00	808,826,600	22,710,815,000.00
R211	On 31/01/2017	Spot Bond	0.24000		129.63712		0.24000	129.57465			19,277,328,000.00	80,322,200	22,616,150,100.00
R212	On 31/01/2022	Spot Bond	1.56000		131.91579		1.55000	131.93360			11,221,836,600,000.00	7,193,485,000	55,164,792,500.00
R213	On 28/02/2031	Spot Bond	8.82000		86.23388		8.80000	86.32705			968,486,131,116,000.00	09,805,683,800	41,982,083,800.00
R214	On 28/02/2041	Spot Bond	9.10000		76.00126		9.10000	75.94523			777,003,770,270,000.00	85,385,029,700	97,873,679,700.00
R225C	On 15/03/2014	Spot Bond	4.76500		98.94085		4.76500	98.90252			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.87500		96.56121		4.87500	96.52268			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.12500		92.86745		6.12500	92.82103			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.96500		90.34984		5.96500	90.30584			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.88500		87.88510		5.88500	87.84287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond		5.89500	85.35039		5.89500	85.30931			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.94000	97.58954		4.94000	99.98647			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.96000	97.61237		4.96000	97.56695			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.91000	95.29046		4.91000	95.25244			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.03500	91.49742		6.03500	91.45268			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.90500	89.04126		5.90500	88.99864			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.88500	86.52963		5.88500	86.48835			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.94500	83.90972		5.94500	83.86929			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.83000	79.08161		6.83000	79.03793			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.88000	76.32263		6.88000	76.28017			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.12000	73.01945		7.12000	72.97744			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.10000	70.57737		7.10000	70.53687			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.08000	68.23014		7.08000	68.19110			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.07000	65.93554		7.07000	65.89786			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.37000	62.49792		7.37000	62.46072			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.35000	60.35811		7.35000	60.32228			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.50000	57.59093		7.50000	57.55606			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.47000	55.63781		7.47000	55.60425			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.44000	53.76649		7.44000	53.73419			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.41000	51.97316		7.41000	51.94206			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.37000	50.30023		7.37000	50.27029			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.33000	48.69998		7.33000	48.67114			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.13000	43.33030		8.13000	43.30190			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.09000	41.81408		8.09000	41.78681			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.05000	40.36646		8.05000	40.34026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond	8.01000	38.98398	8.01000	38.95880				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.97000	37.66336	7.97000	37.63915				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.93000	36.40152	7.93000	36.37823				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.89000	35.19552	7.89000	35.17312				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.85000	34.04261	7.85000	34.02105				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.03910				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.59881				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.53990				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.60626				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.44419				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	13.88180	100.00000	13.78115				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	4.06960	100.00000	4.04010				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.19977				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.25498				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.45467				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.16955				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.46698				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.95181				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.15533				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.54750				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.31458				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.84087				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.20399				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.22459				0.00	0	0.00
RES26	On 13/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.07718				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.09220			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.57630			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.39968			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.31020			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	101.37178			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.34963			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.53166			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.36460			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.36460			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.81264			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.78931			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.26658			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.21475			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.17145		12.35000	107.06680			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.24272			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.98918		100.00000	12.89501			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.20615			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.64492			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.58469			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.34529			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.45270			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	85.08159		100.00000	84.49074			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.55996			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.52572		100.00000	1.51442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000		10.35379	100.00000	10.27872				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.26295	100.00000	15.15229				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.51134	100.00000	12.46539				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		28.02381	100.00000	27.39750				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	101.28172				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	102.09981				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.88000		107.48146	8.88000	107.40452				2,397,600,000,000.00	270,000,000	880,000,000.00
RW23	On 10/12/2023	Spot Bond	9.06000		97.52219	9.06000	103.17003				1,087,200,000,000.00	120,000,000	20,000,000.00
RW28	On 10/12/2028	Spot Bond	9.95000		89.41585	9.95000	102.54711				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.96152				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.36500		109.78441	7.36500	109.71863				4,419,000,000,000.00	600,000,000	3,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.50635				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.90500		103.03593	8.90500	102.96196				2,671,500,000,000.00	300,000,000	1,650,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.13429				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.01743				0.00	2,050,000,000	2,050,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.02410				0.00	200,000,000	200,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.16878				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.14578				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.31500		103.82903	7.31500	103.76723				71,101,800,000,000.00	9,720,000,000	6,860,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.71500		100.57696	8.71500	100.50628				226,590,000,000.00	26,000,000	463,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		132.45819	1.84000	132.37635				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.52500		113.16854	7.52500	113.09928				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.38500		113.40629	7.38500	113.33815				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.31500		113.52542	7.31500	113.45785				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.25500		102.21977	8.25500	102.15126				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond		7.46000	113.27884		7.46000	113.21010			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.42500	113.33829		7.42500	113.26983			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.01112			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.22779			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.93456			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.48879			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.90500	105.41276		7.90500	105.34506			632,400,000,000.00	80,000,000	120,000,000.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.73533			0.00	10,000,000,000	5,000,000,000.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.41233			0.00	160,000,000	100,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.94811			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.94616			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.23000	105.06119		9.23000	104.98351			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.84000	102.52034		9.84000	102.43877			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.70975			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.84204			0.00	0	300,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.75161			0.00	81,200,000	20,300,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.46585			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.60500	101.82700		8.60500	101.75594			344,200,000,000.00	40,000,000	260,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	6.99516		100.00000	6.81567			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.89000	95.49550		8.89000	95.42669			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.28000	97.11514		9.28000	97.04217			0.00	0	60,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.24500	114.76915		7.24500	114.70257			0.00	0	100,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.23000	129.29161		2.23000	263.37591			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.74882		0.94000	126.89689			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.96000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		8.76202	100.00000	8.69709				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		155.63182	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.51000		111.28787	1.51000	124.76519				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.43360	6.50000	101.38014				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.99278				0.00	500,000,000	500,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.82065				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.14004				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.88500		99.45956	8.88500	99.38872				0.00	0	40,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.17032				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.31573				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.94401				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.95361				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.82778				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		11.41945	100.00000	11.16424				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.15055				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.36500		108.76891	7.36500	108.70480				0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.71500		101.64148	8.71500	102.92615				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.25500		102.21977	8.25500	102.15126				0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.60691				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.52499				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.66988			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.52899			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.94937			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.95500	103.62027		7.95500	103.55404			318,200,000,000.00	40,000,000	10,000,000.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.38611			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.34945			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.18430			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.26000	95.84330		9.26000	95.77182			0.00	0	2,520,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.35508			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.86643			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.07941			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.18800	88.81491		9.18800	88.74918			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.25000	88.51818		9.25000	88.45225			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.15000	102.51893		6.15000	102.46785			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.67000	96.57562		8.67000	96.50882			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.03622			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.03500	102.91680		8.03500	102.84963			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.96500	114.12371		6.96500	114.05898			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.58000	102.55010		2.58000	102.87210			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.06500	101.09661		8.06500	99.71528			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.55630			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.60452			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.45285			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.61000	106.58254		9.61000	106.50027			72,075,000,000,000.00	7,500,000,000	7,500,000,000.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.31160			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.32151			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.03418			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.03000	77.70466		10.03000	77.53205			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.31547			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.53396			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.43151			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.43207			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.33008			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.22434			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.17771			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.11995			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.13289			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.12073			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.11868			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.03203			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.01430			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.92443			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.86250			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.80538			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.62205			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond		100.00000	81.11111		100.00000	80.57395		7,970,000,000,000,000.00	79,700,000,000	32,700,000,000.00	
SZ18	On 30/09/2015	Spot Bond		6.52500	112.69297		6.52500	112.63335			3,915,000,000.00	600,000	280,300,000.00
SZ25	On 30/09/2025	Spot Bond		8.79000	103.57392		8.79000	103.50052			8,790,000,000.00	1,000,000	500,000.00
T018	On 15/07/2014	Spot Bond		100.00000	71.88760		100.00000	71.41392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000		62.32882	100.00000	61.87694				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		20.00766	100.00000	19.86260				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	5.85500		102.59323	5.85500	102.54457				70,260,000,000.00	12,000,000	6,000,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.03523				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.75410				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.48597				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.31349				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.08753				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.87011				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.31500		106.71015	7.31500	106.64767				585,200,000,000.00	80,000,000	20,000,000.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.51956				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.10793				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.14207				0.00	40,000,000	10,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.35263	7.83000	103.28794				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.08915				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.13182				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.02056				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.08915				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.13182				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		77.78755	7.16000	103.00737				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.21542				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.20860				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.37218				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.35005				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	102.01711				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.94096			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.08745			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.14207			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	99.99610		8.73000	103.60266			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.78855			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.82470			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.58500	97.18188		8.58500	101.03226			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.21883			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.87453			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.36878			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.99275			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.89862			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.38955			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14688			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.78172		101.06155	6.73210			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.08232			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.26956			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.23588			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.30405			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.02389			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.09708			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.12112			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.13829			0.00	120,000,000	30,000,000.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.12112			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.13829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.14688			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.11082			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.13829			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.23271			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.23271			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.23271			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.36998			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.40428			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.36140			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.04641			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.08915			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.07205			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.41322			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.88500		106.81801		7.88500	106.74995			7,411,900,000,000.00	940,000,000	6,080,000,000.00
TL20	On 22/02/2020	Spot Bond	7.58500		97.38239		7.58500	97.29839			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.78500		105.82083		7.78500	105.75387			62,280,000,000,000.00	8,000,000,000	04,332,543,000.00
TN20	On 17/09/2020	Spot Bond	8.73000		111.65451		8.73000	111.57548			37,024,958,394,000.00	4,241,117,800	26,931,117,800.00
TN23	On 06/11/2023	Spot Bond	9.01000		112.92177		9.01000	112.83933			720,800,000,000.00	80,000,000	8,360,000,000.00
TN25	On 19/08/2025	Spot Bond	9.34000		104.35128		9.34000	104.27365			0.00	0	14,810,000,000.00
TN27	On 14/11/2027	Spot Bond	9.34000		97.55625		9.34000	97.48248			10,440,252,000.00	1,117,800	7,372,517,800.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.89417			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.49835			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.77850			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.63398			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.65208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.65390			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.74295			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.92749			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.24083			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.29143			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.32176			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.78606		10.00000	99.70596			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.79139		9.75000	99.71327			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.79556		100.00000	9.71997			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.29144			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.26593			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.15948			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.90541			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.65831			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.89675			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.70366			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.66556			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.44272			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.47209			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.03242			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.75292			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.59550			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	97.35784			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.04691			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	74.53553		100.00000	71.99455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.98793			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.95844			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.84048			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.57517			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.53487			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.47623			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.11836			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.10447			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.53487			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.96200			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.53684			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.98000		112.25204		8.98000	112.17035			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.39844			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.21513			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.65511			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.19500		105.86918		9.19500	105.79034			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.85051			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.88858			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.74613			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.77337			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.77458			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.83136			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.82607			0.00	200,000,000	200,000,000.00
WS04	On 30/05/2016	Spot Bond	6.42500		114.28513		6.42500	114.22525			0.00	0	9,679,926,000.00
WS05	On 01/08/2018	Spot Bond	0.72000		242.88605		0.72000	242.75954			0.00	0	3,060,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	6.36500	104.16342		6.36500	104.10935			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.36000	105.50575		7.36000	105.44257			0.00	0	8,200,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.67000	106.42968		7.67000	106.36332			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.03500	105.38463		8.03500	105.31586			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.12000	105.44969		8.12000	105.38015			0.00	0	1,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.01500	91.37638		6.01500	91.33224			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.93000	98.69362		4.93000	98.65417			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.94000	97.48606		4.94000	97.44729			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.94500	89.87901		5.94500	89.83562			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.92000	95.55039		4.92000	95.51191			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.01500	91.36166		6.01500	91.31754			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.06000	67.01893		7.06000	66.98041			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	28.23081		100.00000	28.07043			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	14.94292		100.00000	14.85803			0.00	0	0.00
Total for j-Bonds :										28,263,266,660,923,000.00	14,012,583,500	182 986 799 400.00
Grand Total:										28,263,267,118,412,500.00	14,012,626,264	182 988 874 610.00