



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 19/12/2013

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	10.41220	10.41220	10.34050	10.34050			10.22	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	862.21620	0.86222	790.56240	0.79056	23.78	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	0.01620	0.00002	0.06240	0.00006	23.78	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	0.01990	0.00002	0.09070	0.00009	23.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	822.21990	0.82222	750.59070	0.75059	23.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	812.22090	0.81222	740.59960	0.74060	22.84	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	0.02090	0.00002	0.09960	0.00010	22.84	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	802.22200	0.80222	730.60940	0.73061	22.65	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	0.02200	0.00002	0.10940	0.00011	22.65	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	313.43550	0.31344	252.29100	0.25229	14.38	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	1.23550	0.00124	11.79100	0.01179	14.38	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	16.22100	0.01622	23.32260	0.02332	11.64	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	114.02100	0.11402	192.82260	0.19282	11.64	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	0.45560	0.00046	1.95780	0.00196	15.91	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	428.25560	0.42826	501.45780	0.50146	15.91	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.42150		10.42150	10.35300	10.35300		11.43	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	427.96880	0.42797	368.75820	0.36876	12.88	0.00	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	6.46880	0.00647	15.75820	0.01576	12.88	0.00	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	68.22780	0.06823	69.07430	0.06907	12.14	0.00	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	146.72780	0.14673	216.07430	0.21607	12.14	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.45740		10.45740	10.10100	10.10100		11.96	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	387.33480	0.38733	0.00000	0.00000	11.59	377,500.00	1,000	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	29.93480	0.02993	0.00000	0.00000	11.59	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	121.94570	0.12195	0.00000	0.00000	11.90	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	179.34570	0.17935	0.00000	0.00000	11.90	172,495.45	1,000	500.00
\$ / R	On 28/01/2014	Any day expiry	10.46950		10.46950	10.40130	10.40130		12.32	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,169.51250	2.16951	2,101.33220	2.10133	18.74	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.01250	0.00001	0.03220	0.00003	18.74	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	393.66230	0.39366	350.71910	0.35072	11.96	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	44.16230	0.04416	69.41910	0.06942	11.96	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	155.20760	0.15521	144.60640	0.14461	12.61	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	195.70760	0.19571	253.30640	0.25331	12.61	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	151.36740	0.15137	141.29730	0.14130	12.66	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	201.86740	0.20187	259.99730	0.26000	12.66	0.00	0	0.00

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 28/01/2014	Any day expiry	10.53	Call	147.61270		0.14761		138.06070	0.13806	147.613	12.71	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	208.11270		0.20811		266.76070	0.26676	208.113	12.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.51660		10.51660		10.44740	10.44740		13.19	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,216.83580		2.21684		2,147.73280	2.14773	2,216.836	17.88	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.23580		0.00024		0.33280	0.00033	0.236	17.88	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	568.80670		0.56881		518.12870	0.51813	568.807	12.41	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	52.20670		0.05221		70.72870	0.07073	52.207	12.41	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	273.89780		0.27390		327.05450	0.32705	273.898	13.47	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	220.49780		0.22050		204.45450	0.20445	220.498	13.47	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	216.72730		0.21673		201.10400	0.20110	216.727	13.51	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	280.12730		0.28013		333.70400	0.33370	280.127	13.51	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	213.01870		0.21302		197.80830	0.19781	213.019	13.55	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	286.41870		0.28642		340.40830	0.34041	286.419	13.55	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.51820		10.51820		10.44900	10.44900		13.21	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	201.70520		0.20171		187.83040	0.18783	201.705	13.73	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	313.50520		0.31351		368.83040	0.36883	313.505	13.73	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.51980		10.51980		10.45060	10.45060		13.25	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,432.66740		1.43267		1,364.25620	1.36426	1,432.667	14.85	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	2.86740		0.00287		3.65620	0.00366	2.867	14.85	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	2.95410		0.00295		3.76400	0.00376	2.954	14.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,422.75410		1.42275		1,354.36400	1.35436	1,422.754	14.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,412.84330		1.41284		1,344.47500	1.34447	1,412.843	14.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	3.04330		0.00304		3.87500	0.00388	3.043	14.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.54700		10.54700		10.47760	10.47760		13.59	178,877,120.00	16,960	654,057.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,847.15640		2.84716		2,777.79070	2.77779	2,847.156	19.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.15640		0.00016		0.19070	0.00019	0.156	19.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,347.45960		2.34746		2,278.15270	2.27815	2,347.460	17.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.45960		0.00046		0.55270	0.00055	0.460	17.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,848.63640		1.84864		1,779.63320	1.77963	1,848.636	15.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	1.63640		0.00164		2.03320	0.00203	1.636	15.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	7.71620		0.00772		9.55880	0.00956	7.716	14.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,304.71620		1.30472		1,237.15880	1.23716	1,304.716	14.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	977.52930		0.97753		913.98370	0.91398	977.529	13.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	20.52930		0.02053		26.38370	0.02638	20.529	13.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	968.19770		0.96820		904.85040	0.90485	968.198	13.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	21.19770		0.02120		27.25040	0.02725	21.198	13.18	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	21.88570		0.02189		28.14170	0.02814	21.886	13.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	958.88570		0.95889		895.74170	0.89574	958.886	13.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	875.99730		0.87600		814.91840	0.81492	875.997	13.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	28.99730		0.02900		37.31840	0.03732	28.997	13.04	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	830.74870		0.83075		771.00940	0.77101	830.749	12.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	33.74870		0.03375		43.40940	0.04341	33.749	12.97	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	39.15120		0.03915		50.29340	0.05029	39.151	12.90	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	786.15120		0.78615		727.89340	0.72789	786.151	12.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	699.17090		0.69917		644.32310	0.64432	699.171	12.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	52.17090		0.05217		66.72310	0.06672	52.171	12.75	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	615.61590		0.61562		564.76980	0.56477	615.616	12.61	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	68.61590		0.06862		87.16980	0.08717	68.616	12.61	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	109.06920		0.10907		135.30780	0.13531	109.069	12.88	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	506.06920		0.50607		462.90780	0.46291	506.069	12.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	472.44720		0.47245		431.99230	0.43199	472.447	12.96	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	125.44720		0.12545		154.39230	0.15439	125.447	12.96	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	459.41590		0.45942		420.05510	0.42006	459.416	13.00	918,831.80	2,000	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	132.41590		0.13242		162.45510	0.16246	132.416	13.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	143.32120		0.14332		175.00960	0.17501	143.321	13.05	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	440.32120		0.44032		402.60960	0.40261	440.321	13.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	409.70990		0.40971		374.75320	0.37475	409.710	13.14	0.00	0	40,000.00

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	10.30	Put	162.70990	0.16271		197.15320	0.19715	162.710	13.14	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.31	Call	403.77030	0.40377		369.36470	0.36936	403.770	13.16	4,845,243.60	12,000	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.31	Put	166.77030	0.16677		201.76470	0.20176	166.770	13.16	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.33	Put	175.07360	0.17507		211.16640	0.21117	175.074	13.20	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.33	Call	392.07360	0.39207		358.76640	0.35877	392.074	13.20	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.34	Call	386.31660	0.38632		353.55820	0.35356	386.317	13.22	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.34	Put	179.31660	0.17932		215.95820	0.21596	179.317	13.22	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Call	380.62040	0.38062		348.40760	0.34841	380.620	13.23	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.35	Put	183.62040	0.18362		220.80760	0.22081	183.620	13.23	0.00	0	3,100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Put	206.04990	0.20605		245.94880	0.24595	206.050	13.32	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.40	Call	353.04990	0.35305		323.54880	0.32355	353.050	13.32	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Call	326.98850	0.32699		300.14550	0.30015	326.988	13.41	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.45	Put	229.98850	0.22999		272.54550	0.27255	229.988	13.41	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Call	302.41210	0.30241		278.15720	0.27816	302.412	13.50	0.00	0	10,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Put	255.41210	0.25541		300.55720	0.30056	255.412	13.50	0.00	0	3,200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.55	Put	282.29430	0.28229		331.59760	0.33160	282.294	13.59	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.55	Call	279.29430	0.27929		259.19760	0.25920	279.294	13.59	0.00	0	50.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Call	259.73530	0.25974		241.53930	0.24154	259.735	13.78	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Put	312.73530	0.31274		363.93930	0.36394	312.735	13.78	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Call	255.98870	0.25599		238.15900	0.23816	255.989	13.82	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Put	318.98870	0.31899		370.55900	0.37056	318.989	13.82	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	344.53690	0.34454		397.51440	0.39751	344.537	13.98	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	241.53690	0.24154		225.11440	0.22511	241.537	13.98	0.00	0	6.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Call	231.24120	0.23124		215.82110	0.21582	231.241	14.09	0.00	0	11,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Put	364.24120	0.36424		418.22110	0.41822	364.241	14.09	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Call	224.62750	0.22463		209.84920	0.20985	224.628	14.17	0.00	0	24,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Put	377.62750	0.37763		432.24920	0.43225	377.628	14.17	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Put	447.36870	0.44737		504.91500	0.50492	447.369	14.56	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Call	194.36870	0.19437		182.51500	0.18252	194.369	14.56	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	180.87570	0.18088		170.31240	0.17031	180.876	14.75	0.00	0	1,700.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	483.87570	0.48388		542.71240	0.54271	483.876	14.75	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Call	168.37950	0.16838		158.99720	0.15900	168.380	14.94	0.00	0	100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Put	521.37950	0.52138		581.39720	0.58140	521.379	14.94	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Put	599.11220	0.59911		661.19420	0.66119	599.112	15.33	0.00	0	1,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	146.11220	0.14611		138.79420	0.13879	146.112	15.33	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Call	127.06170	0.12706		121.69870	0.12170	127.062	15.72	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Put	680.06170	0.68006		744.09870	0.74410	680.062	15.72	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Call	118.88990	0.11889		114.20270	0.11420	118.890	15.93	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Put	721.88990	0.72189		786.60270	0.78660	721.890	15.93	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Put	764.33710	0.76434		829.65900	0.82966	764.337	16.14	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Call	111.33710	0.11134		107.25900	0.10726	111.337	16.14	0.00	0	2,900.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Call	104.35490	0.10435		100.82510	0.10083	104.355	16.35	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	807.35490	0.80735		873.22510	0.87323	807.355	16.35	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	76.54310	0.07654		75.01970	0.07502	76.543	17.40	0.00	0	10,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	1,029.54310	1.02954		1,097.41970	1.09742	1,029.543	17.40	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	1,260.19040	1.26019		1,329.03500	1.32904	1,260.190	18.43	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	57.19040	0.05719		56.63500	0.05664	57.190	18.43	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	43.58260	0.04358		43.62520	0.04363	43.583	19.43	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	1,496.58260	1.49658		1,566.02520	1.56603	1,496.583	19.43	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	33.99640	0.03400		34.35460	0.03435	33.996	20.43	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	1,736.99640	1.73700		1,806.75460	1.80675	1,736.996	20.43	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	1,980.12680	1.98013		2,050.04140	2.05004	1,980.127	21.43	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	27.12680	0.02713		27.64140	0.02764	27.127	21.43	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	23.93990	0.02394		25.20170	0.02520	23.940	22.03	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	2,126.93990	2.12694		2,197.60170	2.19760	2,126.940	22.03	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Call	23.68540	0.02369		24.93910	0.02494	23.685	22.36	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Put	2,176.68540	2.17669		2,247.33910	2.24734	2,176.685	22.36	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,326.06730	2.32607	2,396.67770	2.39668	2,326.067	23.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	23.06730	0.02307	24.27770	0.02428	23.067	23.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	22.60980	0.02261	23.77830	0.02378	22.610	24.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,475.60980	2.47561	2,546.17830	2.54618	2,475.610	24.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	10.72670	0.01073	10.64240	0.01064	10.727	28.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,713.72670	3.71373	3,783.04240	3.78304	3,713.727	28.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	7.65580	0.00766	7.63700	0.00764	7.656	28.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,960.65580	3.96066	4,030.03700	4.03004	3,960.656	28.95	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.55020	10.55020	10.48080	10.48080		13.63	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,465.50570	1.46551	1,397.40160	1.39740	1,465.506	14.65	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	5.30570	0.00531	6.60160	0.00660	5.306	14.65	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,455.65430	1.45565	1,387.58600	1.38759	1,455.654	14.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	5.45430	0.00545	6.78600	0.00679	5.454	14.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,445.80710	1.44581	1,377.77580	1.37778	1,445.807	14.58	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	5.60710	0.00561	6.97580	0.00698	5.607	14.58	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.56140	10.56140	10.49180	10.49180		13.78	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,262.20590	2.26221	2,192.76590	2.19277	2,262.206	17.15	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.80590	0.00081	0.96590	0.00097	0.806	17.15	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	104.24010	0.10424	128.51110	0.12851	104.240	12.98	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	565.64010	0.56564	520.31110	0.52031	565.640	12.98	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry			10.60850	10.60850	10.53870	10.53870		14.35	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,311.00180	2.31100	2,241.51640	2.24152	2,311.002	17.25	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	2.50180	0.00250	2.81640	0.00282	2.502	17.25	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	761.63180	0.76163	709.18100	0.70918	761.632	13.38	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	93.13180	0.09313	110.48100	0.11048	93.132	13.38	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.65710	10.65710	10.58730	10.58730		14.65	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	114.30820	0.11431	132.29150	0.13229	114.308	13.57	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	831.40820	0.83141	779.59150	0.77959	831.408	13.57	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	823.61900	0.82362	772.11250	0.77211	823.619	13.56	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	116.51900	0.11652	134.81250	0.13481	116.519	13.56	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	815.86220	0.81586	764.66860	0.76467	815.862	13.56	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	118.76220	0.11876	137.36860	0.13737	118.762	13.56	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			10.65870	10.65870	10.58880	10.58880		14.67	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,363.81480	2.36381	2,294.41790	2.29442	2,363.815	17.18	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	5.11480	0.00511	5.61790	0.00562	5.115	17.18	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	687.13900	0.68714	645.31120	0.64531	687.139	13.58	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	168.43900	0.16844	196.51120	0.19651	168.439	13.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.68540	10.68540	10.61540	10.61540		14.90	0.00	0	55,373.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,689.37370	2.68937	2,619.48410	2.61948	2,689.374	17.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	3.97370	0.00397	4.08410	0.00408	3.974	17.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,244.95940	2.24496	2,175.67520	2.17568	2,244.959	16.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	9.55940	0.00956	10.27520	0.01028	9.559	16.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,058.90420	2.05890	1,989.96540	1.98997	2,058.904	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	13.50420	0.01350	14.56540	0.01457	13.504	16.47	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,951.74070	1.95174	1,883.08650	1.88309	1,951.741	16.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	16.34070	0.01634	17.68650	0.01769	16.341	16.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,922.60690	1.92261	1,854.04080	1.85404	1,922.607	16.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	17.20690	0.01721	18.64080	0.01864	17.207	16.10	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,710.41880	1.71042	1,642.67270	1.64267	1,710.419	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	25.01880	0.02502	27.27270	0.02727	25.019	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,520.32500	1.52032	1,453.65370	1.45365	1,520.325	15.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	34.92500	0.03493	38.25370	0.03825	34.925	15.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,161.09400	1.16109	1,099.29960	1.09930	1,161.094	13.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	65.69400	0.06569	73.89960	0.07390	65.694	13.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,152.14350	1.15214	1,090.84730	1.09085	1,152.144	13.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	66.74350	0.06674	75.44730	0.07545	66.744	13.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,143.21020	1.14321	1,082.42010	1.08242	1,143.210	13.94	0.00	0	0.00

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	9.61	Put	67.81020		0.06781		77.02010	0.07702	67.810	13.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,023.87340		1.02387		967.21270	0.96721	1,023.873	13.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	88.47340		0.08847		101.81270	0.10181	88.473	13.80	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	982.99180		0.98299		927.40120	0.92740	982.992	13.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	97.59180		0.09759		112.00120	0.11200	97.592	13.78	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	849.43710		0.84944		797.82630	0.79783	849.437	13.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	134.03710		0.13404		152.42630	0.15243	134.037	13.72	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	819.31900		0.81932		768.71550	0.76872	819.319	13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	143.91900		0.14392		163.31550	0.16332	143.919	13.71	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	732.17430		0.73217		690.16880	0.69017	732.174	13.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	176.77430		0.17677		204.76880	0.20477	176.774	13.66	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	397.13840		0.39714		378.82300	0.37882	397.138	15.20	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	511.73840		0.51174		563.42300	0.56342	511.738	15.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	333.23610		0.33324		319.21860	0.31922	333.236	15.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	647.83610		0.64784		703.81860	0.70382	647.836	15.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	203.60660		0.20361		198.11190	0.19811	203.607	17.60	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,118.20660		1.11821		1,182.71190	1.18271	1,118.207	17.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	162.59720		0.16260		159.14100	0.15914	162.597	18.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,377.19720		1.37720		1,443.74100	1.44374	1,377.197	18.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	151.26750		0.15127		148.41200	0.14841	151.268	18.80	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,465.86750		1.46587		1,533.01200	1.53301	1,465.868	18.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	131.62440		0.13162		129.75950	0.12976	131.624	19.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,646.22440		1.64622		1,714.35950	1.71436	1,646.224	19.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	128.12250		0.12812		126.42730	0.12643	128.123	19.50	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,682.72250		1.68272		1,751.02730	1.75103	1,682.723	19.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	108.28810		0.10829		107.50400	0.10750	108.288	20.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,922.88810		1.92289		1,992.10400	1.99210	1,922.888	20.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	87.42790		0.08743		93.04440	0.09304	87.428	21.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,302.02790		2.30203		2,377.64440	2.37764	2,302.028	21.57	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.69320		10.69320		10.62330	10.62330		14.91	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,931.38940		1.93139		1,862.94360	1.86294	1,931.389	16.09	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	18.18940		0.01819		19.64360	0.01964	18.189	16.09	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	742.56940		0.74257		700.62530	0.70063	742.569	13.66	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	179.36940		0.17937		207.32530	0.20733	179.369	13.66	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,680.97100		1.68097		1,749.07050	1.74907	1,680.971	19.47	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	134.17100		0.13417		132.37050	0.13237	134.171	19.47	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.80150		10.80150		10.73270	10.73270		15.54	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	991.07510		0.99108		940.60690	0.94061	991.075	14.12	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	179.57510		0.17958		197.90690	0.19791	179.575	14.12	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	983.89620		0.98390		933.71830	0.93372	983.896	14.12	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	182.39620		0.18240		201.01830	0.20102	182.396	14.12	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	976.74460		0.97674		926.86450	0.92686	976.745	14.13	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	185.24460		0.18524		204.16450	0.20416	185.245	14.13	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	769.34060		0.76934		732.22850	0.73223	769.341	14.42	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	297.84060		0.29784		329.52850	0.32953	297.841	14.42	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	241.67700		0.24168		235.31730	0.23532	241.677	18.75	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,510.17700		1.51018		1,572.61730	1.57262	1,510.177	18.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.84170		10.84170		10.77320	10.77320		15.69	18,430,890.00	1,700	6,420.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,950.54490		2.95054		2,882.23410	2.88223	2,950.545	17.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	8.84490		0.00884		9.03410	0.00903	8.845	17.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	17.78790		0.01779		18.33050	0.01833	17.788	16.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,459.48790		2.45949		2,391.53050	2.39153	2,459.488	16.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	1,997.46290		1.99746		1,931.56910	1.93157	1,997.463	15.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	35.76290		0.03576		38.36910	0.03837	35.763	15.24	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,978.62280		1.97862		1,912.82140	1.91282	1,978.623	15.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	36.92280		0.03692		39.62140	0.03962	36.923	15.21	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	43.22630		0.04323		46.43110	0.04643	43.226	15.07	0.00	0	50,000.00

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	15/09/2014	Foreign Exchange Future	9.00	Call	1,884.92630	1.88493	1,819.63110	1.81963	1,884.926	15.07	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Call	1,609.77120	1.60977	1,546.47400	1.54647	1,609.771	14.63	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Put	68.07120	0.06807	73.27400	0.07327	68.071	14.63	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Call	1,345.99690	1.34600	1,285.56610	1.28557	1,345.997	14.19	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Put	104.29690	0.10430	112.36610	0.11237	104.297	14.19	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	164.24500	0.16424	180.02630	0.18003	164.245	14.08	0.00	0	6.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	1,105.94500	1.10594	1,053.22630	1.05323	1,105.945	14.08	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Call	1,033.81320	1.03381	983.31130	0.98331	1,033.813	14.15	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Put	192.11320	0.19211	210.11130	0.21011	192.113	14.15	0.00	0	50,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Call	905.01910	0.90502	859.01060	0.85901	905.019	14.28	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Put	253.31910	0.25332	275.81060	0.27581	253.319	14.28	0.00	0	2,870.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Put	260.40400	0.26040	283.95520	0.28396	260.404	14.30	0.00	0	15,296.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Call	892.10400	0.89210	847.15520	0.84716	892.104	14.30	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Call	879.31630	0.87932	835.96050	0.83596	879.316	14.31	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Put	267.61630	0.26762	292.76050	0.29276	267.616	14.31	0.00	0	23,934.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	841.69330	0.84169	803.24260	0.80324	841.693	14.35	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	289.99330	0.28999	320.04260	0.32004	289.993	14.35	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	293.83640	0.29384	324.71100	0.32471	293.836	14.36	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	835.53640	0.83554	797.91100	0.79791	835.536	14.36	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	829.98070	0.82998	792.61790	0.79262	829.981	14.39	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	298.28070	0.29828	329.41790	0.32942	298.281	14.39	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Call	792.06610	0.79207	756.53460	0.75653	792.066	14.56	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Put	330.36610	0.33037	363.33460	0.36333	330.366	14.56	0.00	0	250.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Put	389.31930	0.38932	425.34780	0.42535	389.319	14.85	0.00	0	5,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Call	731.01930	0.73102	698.54780	0.69855	731.019	14.85	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	542.69300	0.54269	520.21370	0.52021	542.693	15.94	0.00	0	6.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	650.99300	0.65099	697.01370	0.69701	650.993	15.94	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Call	381.07910	0.38108	367.83340	0.36783	381.079	17.29	0.00	0	250.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Put	1,049.37910	1.04938	1,104.63340	1.10463	1,049.379	17.29	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,445.34550	1.44535	1,505.41620	1.50542	1,445.345	18.50	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	287.04550	0.28705	278.61620	0.27862	287.045	18.50	0.00	0	45,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	271.44860	0.27145	263.83360	0.26383	271.449	18.73	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,529.74860	1.52975	1,590.63360	1.59063	1,529.749	18.73	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Call	237.18420	0.23718	231.32650	0.23133	237.184	19.32	0.00	0	23,934.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Put	1,745.48420	1.74548	1,808.12650	1.80813	1,745.484	19.32	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Put	1,780.56550	1.78057	1,843.45900	1.84346	1,780.565	19.41	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Call	232.26550	0.23227	226.65900	0.22666	232.265	19.41	0.00	0	2,870.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Call	226.31920	0.22632	221.01290	0.22101	226.319	19.53	0.00	0	15,296.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Put	1,824.61920	1.82462	1,887.81290	1.88781	1,824.619	19.53	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	1,966.98570	1.96699	2,031.05530	2.03106	1,966.986	19.90	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	208.68570	0.20869	204.25530	0.20426	208.686	19.90	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	168.64140	0.16864	171.24710	0.17125	168.641	21.50	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,476.94140	2.47694	2,548.04710	2.54805	2,476.941	21.50	0.00	0	0.00	
\$ / R	On	04/11/2014	Any day expiry			10.92590	10.92590	10.85690	10.85690		16.15	0.00	0	0.00	
\$ / R	On	04/11/2014	Any day expiry	10.16	Call	1,037.72960	1.03773	992.35490	0.99235	1,037.730	14.63	0.00	0	0.00	
\$ / R	On	04/11/2014	Any day expiry	10.16	Put	271.82960	0.27183	295.45490	0.29545	271.830	14.63	0.00	0	3,882.00	
\$ / R	On	04/11/2014	Any day expiry	11.91	Put	1,368.59070	1.36859	1,427.56450	1.42756	1,368.591	18.32	0.00	0	0.00	
\$ / R	On	04/11/2014	Any day expiry	11.91	Call	384.49070	0.38449	374.46450	0.37446	384.491	18.32	0.00	0	3,882.00	
\$ / R	On	12/12/2014	Foreign Exchange Future			10.99000	10.99000	10.92040	10.92040		16.37	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	3,012.33910	3.01234	2,943.39800	2.94340	3,012.339	17.65	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	22.33910	0.02234	22.99800	0.02300	22.339	17.65	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	2,576.81250	2.57681	2,508.44410	2.50844	2,576.813	16.60	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	36.81250	0.03681	38.04410	0.03804	36.813	16.60	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,528.86420	2.52886	2,460.58210	2.46058	2,528.864	16.48	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	38.86420	0.03886	40.18210	0.04018	38.864	16.48	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	2,481.02210	2.48102	2,412.83180	2.41283	2,481.022	16.36	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	41.02210	0.04102	42.43180	0.04243	41.022	16.36	0.00	0	0.00	

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		9.00	Call	2,060.26120	2.06026	1,995.49380	1.99549	2,060.261	15.56	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.00	Put	70.26120	0.07026	75.09380	0.07509	70.261	15.56	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.50	Call	1,621.54100	1.62154	1,560.41090	1.56041	1,621.541	15.02	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.50	Put	131.54100	0.13154	140.01090	0.14001	131.541	15.02	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Call	1,537.88760	1.53789	1,477.68080	1.47768	1,537.888	14.92	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Put	147.88760	0.14789	157.28080	0.15728	147.888	14.92	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Call	1,226.90910	1.22691	1,178.54500	1.17855	1,226.909	14.69	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Put	236.90910	0.23691	258.14500	0.25814	236.909	14.69	0.00	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.38	Call	985.37180	0.98537	946.20230	0.94620	985.372	15.04	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.38	Put	375.37180	0.37537	405.80230	0.40580	375.372	15.04	0.00	0	500.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.50	Call	919.88840	0.91989	887.16690	0.88717	919.888	15.22	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.50	Put	429.88840	0.42989	466.76690	0.46677	429.888	15.22	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Call	705.38640	0.70539	681.97160	0.68197	705.386	16.37	0.00	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Put	715.38640	0.71539	761.57160	0.76157	715.386	16.37	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.50	Call	544.93430	0.54493	529.18760	0.52919	544.934	17.43	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.50	Put	1,054.93430	1.05493	1,108.78760	1.10879	1,054.934	17.43	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.00	Call	429.32330	0.42932	419.24470	0.41924	429.323	18.52	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.00	Put	1,439.32330	1.43932	1,498.84470	1.49884	1,439.323	18.52	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.01	Call	427.36780	0.42737	417.34700	0.41735	427.368	18.54	0.00	0	500.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.01	Put	1,447.36780	1.44737	1,506.94700	1.50695	1,447.368	18.54	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future				11.17140	11.17140	11.10490	11.10490		16.94	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		10.99	Call	909.15840	0.90916	885.06800	0.88507	909.158	16.60	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		10.99	Put	727.75840	0.72776	770.16800	0.77017	727.758	16.60	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.00	Call	905.23300	0.90523	881.30580	0.88131	905.233	16.62	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.00	Put	733.83300	0.73383	776.40580	0.77641	733.833	16.62	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.01	Put	739.92910	0.73993	782.65950	0.78266	739.929	16.64	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.01	Call	901.32910	0.90133	877.55950	0.87756	901.329	16.64	0.00	0	0.00
\$ / R MAXI	On	19/12/2013			Any day expiry				10.40630	10.40630	10.33750	10.33750		12.08	208,126,000.00	200	0.00
\$ / R MAXI	On	19/12/2013			Any day expiry		10.30	Call	10,630.00000	0.10630	6,069.58830	0.06070	10,630.000	12.08	0.00	0	0.00
\$ / R MAXI	On	19/12/2013			Any day expiry		10.30	Put	0.00000	0.00000	2,319.58830	0.02320	0.000	12.08	0.00	0	0.00
\$ / R MAXI	On	10/01/2014			Any day expiry				10.43540	10.43540	10.30100	10.30100		11.93	0.00	0	0.00
\$ / R MAXI	On	10/01/2014			Any day expiry		10.30	Call	20,058.91750	0.20059	0.00000	0.00000	20,058.918	11.92	7,577,920.00	400	200.00
\$ / R MAXI	On	10/01/2014			Any day expiry		10.30	Put	6,518.91750	0.06519	0.00000	0.00000	6,518.918	11.92	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future				10.54700	10.54700	10.47760	10.47760		13.59	0.00	0	364.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.33	Call	39,207.35910	0.39207	35,876.63520	0.35877	39,207.359	13.20	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.33	Put	17,507.35910	0.17507	21,116.63520	0.21117	17,507.359	13.20	0.00	0	200.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Call	30,720.96590	0.30721	28,244.31320	0.28244	30,720.966	13.48	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Put	25,020.96590	0.25021	29,484.31320	0.29484	25,020.966	13.48	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Call	30,241.21200	0.30241	27,815.72360	0.27816	30,241.212	13.50	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	25,541.21200	0.25541	30,055.72360	0.30056	25,541.212	13.50	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	29,767.29790	0.29767	27,425.84230	0.27426	29,767.298	13.52	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	26,067.29790	0.26067	30,665.84230	0.30666	26,067.298	13.52	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future				10.68540	10.68540	10.61540	10.61540		14.90	0.00	0	200.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Call	43,812.47190	0.43812	41,686.46700	0.41686	43,812.472	14.88	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Put	44,272.47190	0.44272	49,146.46700	0.49146	44,272.472	14.88	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Call	43,403.67750	0.43404	41,323.98880	0.41324	43,403.678	14.90	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Put	44,863.67750	0.44864	49,783.98880	0.49784	44,863.678	14.90	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Call	43,018.63940	0.43019	40,964.64680	0.40965	43,018.639	14.93	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Put	45,478.63940	0.45479	50,424.64680	0.50425	45,478.639	14.93	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future				10.84170	10.84170	10.77320	10.77320		15.69	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.64	Call	66,584.90330	0.66585	63,678.28760	0.63678	66,584.903	15.19	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.64	Put	46,414.90330	0.46415	50,358.28760	0.50358	46,414.903	15.19	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.65	Call	66,143.26720	0.66143	63,260.43750	0.63260	66,143.267	15.21	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.65	Put	46,973.26720	0.46973	50,940.43750	0.50940	46,973.267	15.21	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.66	Call	65,705.11160	0.65705	62,845.23250	0.62845	65,705.112	15.23	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.66	Put	47,535.11160	0.47535	51,525.23250	0.51525	47,535.112	15.23	0.00	0	0.00

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		17.24200	17.24200		17.16130	17.16130		12.97	0.00	0	31,473.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	4,392.69890	4.39270	4,312.14520	4.31215	4,392.699	20.36	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.69890	0.00070	0.84520	0.00085	0.699	20.36	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	4,242.97810	4.24298	4,162.47500	4.16248	4,242.978	20.23	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.97810	0.00098	1.17500	0.00118	0.978	20.23	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,999.57780	2.99958	2,919.23570	2.91924	2,999.578	17.98	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	7.57780	0.00758	7.93570	0.00794	7.578	17.98	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,959.85800	2.95986	2,879.52850	2.87953	2,959.858	17.84	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	7.85800	0.00786	8.22850	0.00823	7.858	17.84	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,949.92980	2.94993	2,869.60360	2.86960	2,949.930	17.80	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	7.92980	0.00793	8.30360	0.00830	7.930	17.80	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,940.00270	2.94000	2,859.67950	2.85968	2,940.003	17.77	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	8.00270	0.00800	8.37950	0.00838	8.003	17.77	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,751.53490	2.75153	2,671.28250	2.67128	2,751.535	17.11	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	9.53490	0.00953	9.98250	0.00998	9.535	17.11	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	1,865.35700	1.86536	1,785.86530	1.78587	1,865.357	13.99	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	23.35700	0.02336	24.56530	0.02457	23.357	13.99	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	560.10900	0.56011	522.21840	0.52222	560.109	12.77	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	318.10900	0.31811	360.91840	0.36092	318.109	12.77	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	132.55320	0.13255	129.20290	0.12920	132.553	14.86	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,290.55320	1.29055	1,367.90290	1.36790	1,290.553	14.86	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future		17.45650	17.45650		17.37420	17.37420		14.13	0.00	0	602.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,562.88210	1.56288	1,493.73650	1.49374	1,562.882	13.16	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	146.38210	0.14638	159.53650	0.15954	146.382	13.16	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,554.88260	1.55488	1,485.90720	1.48591	1,554.883	13.17	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	148.38260	0.14838	161.70720	0.16171	148.383	13.17	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,546.89980	1.54690	1,478.09900	1.47810	1,546.900	13.17	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	150.39980	0.15040	163.89900	0.16390	150.400	13.17	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	975.19980	0.97520	927.29080	0.92729	975.200	13.60	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	398.69980	0.39870	433.09080	0.43309	398.700	13.60	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future		17.69850	17.69850		17.61830	17.61830		14.98	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,333.89870	1.33390	1,285.08460	1.28508	1,333.899	14.11	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	475.39870	0.47540	506.78460	0.50678	475.399	14.11	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,328.09900	1.32810	1,279.49560	1.27950	1,328.099	14.12	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	479.59900	0.47960	511.19560	0.51120	479.599	14.12	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,322.31480	1.32231	1,273.92200	1.27392	1,322.315	14.13	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	483.81480	0.48381	515.62200	0.51562	483.815	14.13	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future		17.92530	17.92530		17.84360	17.84360		15.45	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,254.43020	1.25443	1,216.50450	1.21650	1,254.430	15.01	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	869.13020	0.86913	912.90450	0.91290	869.130	15.01	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,249.89860	1.24990	1,212.15310	1.21215	1,249.899	15.02	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	874.59860	0.87460	918.55310	0.91855	874.599	15.02	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,245.37650	1.24538	1,207.82490	1.20782	1,245.376	15.03	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	880.07650	0.88008	924.22490	0.92422	880.076	15.03	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future		0.10128	0.10128		0.10177	0.10177		14.84	0.00	0	164.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,141.73050	0.01142	1,189.51930	0.01190	1,141.731	14.56	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	14.03050	0.00014	12.31930	0.00012	14.030	14.56	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	360.83600	0.00361	392.48160	0.00392	360.836	14.84	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	233.13600	0.00233	215.28160	0.00215	233.136	14.84	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	88.87660	0.00089	99.96180	0.00100	88.877	18.08	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	961.17660	0.00961	922.76180	0.00923	961.177	18.08	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future		0.10266	0.10266		0.10317	0.10317		15.59	0.00	0	12,884.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,311.36890	0.01311	1,358.99730	0.01359	1,311.369	14.64	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	44.96890	0.00045	42.29730	0.00042	44.969	14.64	0.00	0	0.00

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	0.10	Call	583.33600		0.00583		616.59260	0.00617	583.336	15.59	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	316.93600		0.00317		299.89260	0.00300	316.936	15.59	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	247.72820		0.00248		265.11880	0.00265	247.728	18.24	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	981.32820		0.00981		948.41880	0.00948	981.328	18.24	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.40880		14.40880		14.42020	14.42020		12.59	30,287,297.60	2,102	76,190.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,926.48850		1.92649		1,937.83030	1.93783	1,926.489	14.42	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	7.68850		0.00769		7.63030	0.00763	7.689	14.42	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,916.58410		1.91658		1,927.91800	1.92792	1,916.584	14.38	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	7.78410		0.00778		7.71800	0.00772	7.784	14.38	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,906.68070		1.90668		1,918.00730	1.91801	1,906.681	14.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	7.88070		0.00788		7.80730	0.00781	7.881	14.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,768.19720		1.76820		1,779.39970	1.77940	1,768.197	13.76	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	9.39720		0.00940		9.19970	0.00920	9.397	13.76	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,571.01430		1.57101		1,581.96170	1.58196	1,571.014	12.93	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	12.21430		0.01221		11.76170	0.01176	12.214	12.93	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,061.17510		1.06118		1,065.12810	1.06513	1,061.175	15.08	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	119.97510		0.11998		135.32810	0.13533	119.975	15.08	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.59950		14.59950		14.61000	14.61000		13.92	0.00	0	17,743.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,015.03610		1.01504		1,033.16200	1.03316	1,015.036	13.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	205.53610		0.20554		213.16200	0.21316	205.536	13.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,007.67460		1.00767		1,025.87620	1.02588	1,007.675	13.01	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	208.17460		0.20817		215.87620	0.21588	208.175	13.01	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,000.33850		1.00034		1,018.61250	1.01861	1,000.339	13.01	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	210.83850		0.21084		218.61250	0.21861	210.838	13.01	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.81690		14.81690		14.82920	14.82920		14.67	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	966.53420		0.96653		988.01060	0.98801	966.534	14.05	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	489.63420		0.48963		498.81060	0.49881	489.634	14.05	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	494.45410		0.49445		503.68900	0.50369	494.454	14.07	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	961.35410		0.96135		982.88900	0.98289	961.354	14.07	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	956.19900		0.95620		977.79200	0.97779	956.199	14.08	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	499.29900		0.49930		508.59200	0.50859	499.299	14.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.02470		15.02470		15.03500	15.03500		15.37	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,639.85550		1.63986		1,650.34930	1.65035	1,639.855	14.16	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	305.15550		0.30516		305.34930	0.30535	305.155	14.16	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,632.79300		1.63279		1,643.36690	1.64337	1,632.793	14.16	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	308.09300		0.30809		308.36690	0.30837	308.093	14.16	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,625.75390		1.62575		1,636.39930	1.63640	1,625.754	14.17	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	311.05390		0.31105		311.39930	0.31140	311.054	14.17	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.27730		15.27730		15.29180	15.29180		16.03	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	881.05970		0.88106		886.29570	0.88630	881.060	15.54	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,218.35970		1.21836		1,238.09570	1.23810	1,218.360	15.54	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,214.09940		1.21410		1,233.85710	1.23386	1,214.099	15.55	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	886.79940		0.88680		892.05710	0.89206	886.799	15.55	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,209.84940		1.20985		1,229.62860	1.22963	1,209.849	15.57	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	892.54940		0.89255		897.82860	0.89783	892.549	15.57	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.52117		110.52117		110.51477	110.51477			0.00	0	0.00
2025	On 06/02/2014	Bond Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	468.83000		0.46883		475.23000	0.47523	468.830		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	478.83000		0.47883		485.23000	0.48523	478.830		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	488.83000		0.48883		495.23000	0.49523	488.830		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.83711		107.83711		107.82957	107.82957			0.00	0	24.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2038	On 06/02/2014	Bond Future	106.99	Call	847.11000		0.84711		839.57000	0.83957	847.110		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	837.11000		0.83711		829.57000	0.82957	837.110		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	827.11000		0.82711		819.57000	0.81957	827.110		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			113.31231		113.31231		113.30435	113.30435			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,322.31000		3.32231		3,314.35000	3.31435	3,322.310		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	3,312.31000		3.31231		3,304.35000	3.30435	3,312.310		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	3,302.31000		3.30231		3,294.35000	3.29435	3,302.310		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			415.44900		415.44900		414.45300	414.45300			0.00	0	0.00
AL37	On 08/05/2014	Index Future			420.90600		420.90600		419.89600	419.89600			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			490.95400		490.95400		489.13600	489.13600			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			497.40300		497.40300		495.56000	495.56000			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			441.16200		441.16200		439.25100	439.25100			0.00	0	802.00
ALBI	On 08/05/2014	Index Future			446.95700		446.95700		445.01900	445.01900			0.00	0	35.00
ALBI	On 07/08/2014	Index Future			453.05100		453.05100		451.08800	451.08800			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.27580		9.27580		9.27900	9.27900		11.81	1,066,717.00	115	10,527.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	132.85640		0.13286		136.09460	0.13609	132.856	12.18	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	347.05640		0.34706		347.09460	0.34709	347.056	12.18	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	129.81990		0.12982		133.03090	0.13303	129.820	12.20	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	354.01990		0.35402		354.03090	0.35403	354.020	12.20	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	126.84140		0.12684		130.02490	0.13002	126.841	12.22	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	361.04140		0.36104		361.02490	0.36102	361.041	12.22	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.34410		9.34410		9.34770	9.34770		12.02	0.00	0	300.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	135.27510		0.13528		138.16510	0.13817	135.275	12.80	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	681.17510		0.68118		680.46510	0.68047	681.175	12.80	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	133.15200		0.13315		136.01200	0.13601	133.152	12.82	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	689.05200		0.68905		688.31200	0.68831	689.052	12.82	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	131.06000		0.13106		133.89020	0.13389	131.060	12.84	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	696.96000		0.69696		696.19020	0.69619	696.960	12.84	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.42410		9.42410		9.42940	9.42940		12.14	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	344.65990		0.34466		348.50710	0.34851	344.660	12.30	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	460.55990		0.46056		459.10710	0.45911	460.560	12.30	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	466.62540		0.46663		465.18760	0.46519	466.625	12.31	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	340.72540		0.34073		344.58760	0.34459	340.725	12.31	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	336.82610		0.33683		340.70630	0.34071	336.826	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	472.72610		0.47273		471.30630	0.47131	472.726	12.32	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.49780		9.49780		9.50320	9.50320		12.32	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	423.49660		0.42350		427.75600	0.42776	423.497	12.42	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	515.69660		0.51570		514.55600	0.51456	515.697	12.42	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	419.48640		0.41949		423.73940	0.42374	419.486	12.43	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	521.68640		0.52169		520.53940	0.52054	521.686	12.43	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	415.51320		0.41551		419.75980	0.41976	415.513	12.45	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	527.71320		0.52771		526.55980	0.52656	527.713	12.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.83770		9.83770		9.82300	9.82300		12.77	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	204.66860		0.20467		201.72850	0.20173	204.669	13.04	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	306.96860		0.30697		318.72850	0.31873	306.969	13.04	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	201.02940		0.20103		198.18170	0.19818	201.029	13.07	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	313.32940		0.31333		325.18170	0.32518	313.329	13.07	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	197.44700		0.19745		194.69010	0.19469	197.447	13.10	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	319.74700		0.31975		331.69010	0.33169	319.747	13.10	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.94490		9.94490		9.93010	9.93010		13.62	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	424.74430		0.42474		420.78600	0.42079	424.744	13.50	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	319.84430		0.31984		330.68600	0.33069	319.844	13.50	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	419.78270		0.41978		415.94990	0.41595	419.783	13.51	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	324.88270		0.32488		335.84990	0.33585	324.883	13.51	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	414.86510		0.41487		411.16020	0.41116	414.865	13.52	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	329.96510		0.32997		341.06020	0.34106	329.965	13.52	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			120.59810		120.59810		-81.28270	-81.28270			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			690.55840		690.55840		658.73100	658.73100			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			755.01060		755.01060		721.21530	721.21530			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			156.62820		156.62820		155.49820	155.49820			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			81.85020		81.85020		26.97380	26.97380			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			672.50130		672.50130		641.61550	641.61550			0.00	0	3,101.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.77000		11.77000		11.82230	11.82230		13.04	0.00	0	444.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	587.84030		0.58784		630.56110	0.63056	587.840	12.67	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	107.84030		0.10784		98.26110	0.09826	107.840	12.67	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	580.35440		0.58035		623.25700	0.62326	580.354	12.66	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	110.35440		0.11035		100.95700	0.10096	110.354	12.66	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	573.29900		0.57330		616.00450	0.61600	573.299	12.68	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	113.29900		0.11330		103.70450	0.10370	113.299	12.68	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.93520		11.93520		11.98680	11.98680		14.73	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	655.29920		0.65530		687.70580	0.68771	655.299	14.20	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	310.09920		0.31010		290.90580	0.29091	310.099	14.20	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	649.79710		0.64980		682.09340	0.68209	649.797	14.21	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	314.59710		0.31460		295.29340	0.29529	314.597	14.21	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	644.33160		0.64433		676.51810	0.67652	644.332	14.22	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	319.13160		0.31913		299.71810	0.29972	319.132	14.22	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.73190		1.73190		1.72120	1.72120		13.71	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	680.80110		0.06808		622.03920	0.06220	680.801	13.13	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	261.80110		0.02618		310.03920	0.03100	261.801	13.13	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	622.08190		0.06221		565.63090	0.05656	622.082	13.23	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	303.08190		0.03031		353.63090	0.03536	303.082	13.23	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	567.03880		0.05670		517.43170	0.05174	567.039	13.32	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	348.03880		0.03480		405.43170	0.04054	348.039	13.32	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.75010		1.75010		1.73970	1.73970		14.44	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,006.38540		0.10064		950.79700	0.09508	1,006.385	13.92	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	405.38540		0.04054		453.79700	0.04538	405.385	13.92	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	949.23020		0.09492		897.30940	0.08973	949.230	14.01	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	448.23020		0.04482		500.30940	0.05003	448.230	14.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	894.58590		0.08946		846.31750	0.08463	894.586	14.09	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	493.58590		0.04936		549.31750	0.05493	493.586	14.09	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.08380		114.08380		114.07570	114.07570			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,093.80000		3.09380		3,085.70000	3.08570	3,093.800		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	3,083.80000		3.08380		3,075.70000	3.07570	3,083.800		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	3,073.80000		3.07380		3,065.70000	3.06570	3,073.800		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			9.65448		84.27790		9.74234	83.62859			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	858.27000		0.85827		1,507.58000	1.50758	858.270		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	782.74000		0.78274		1,432.05000	1.43205	782.740		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	707.32000		0.70732		1,356.63000	1.35663	707.320		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.77247		81.60303		9.86330	80.94491			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	1,723.18000		1.72318		2,381.30000	2.38130	1,723.180		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	1,647.89000		1.64789		2,306.01000	2.30601	1,647.890		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	1,572.70000		1.57270		2,230.82000	2.23082	1,572.700		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			440.49700		440.49700		438.70300	438.70300			0.00	0	479.00
GOVI	On 06/02/2014	GOVI	439.99	Call	5,070.00000		0.50700		0.00000	0.00000	5,070.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000		12,870.00000	1.28700	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	4,970.00000		0.49700		0.00000	0.00000	4,970.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000		12,970.00000	1.29700	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	4,870.00000		0.48700		0.00000	0.00000	4,870.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000		13,070.00000	1.30700	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			452.36900		452.36900		450.52500	450.52500			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	76,210.00000		7.62100		94,650.00000	9.46500	76,210.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	76,310.00000		7.63100		94,750.00000	9.47500	76,310.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	76,410.00000		7.64100		94,850.00000	9.48500	76,410.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 06/02/2014		Index Future		201.72500	201.72500	201.78700	201.78700			0.00	0	1,331.00
IGOV	On 08/05/2014		Index Future		204.40000	204.40000	204.46200	204.46200			0.00	0	7.00
ILBI	On 06/02/2014		Index Future		546.28200	546.28200	546.28200	546.28200			0.00	0	190.00
J201	On 22/12/2014		Interest Rate Swap		8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future		5.18000	94.82000	5.21000	94.79000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future		5.25000	94.75000	5.28000	94.72000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future		5.27000	94.73000	5.32000	94.68000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future		5.34000	94.66000	5.42000	94.58000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future		5.43000	94.57000	5.51000	94.49000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future		5.59000	94.41000	5.67000	94.33000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future		5.93000	94.07000	5.96000	94.04000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future		6.24000	93.76000	6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future		6.54000	93.46000	6.66000	93.34000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future		6.85000	93.15000	6.96000	93.04000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future		7.13000	92.87000	7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future		7.38000	92.62000	7.55000	7.55000			0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future		8.57680	8.57680	8.61390	8.61390		9.11	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	461.56390	0.46156	496.49570	0.49650	461.564	9.40	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.14	Put	24.76390	0.02476	22.59570	0.02260	24.764	9.40	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.15	Call	452.69040	0.45269	487.51990	0.48752	452.690	9.37	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.15	Put	25.89040	0.02589	23.61990	0.02362	25.890	9.37	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.16	Call	444.04890	0.44405	478.73340	0.47873	444.049	9.36	0.00	0	0.00	
NZ\$ / R	On 17/03/2014	8.16	Put	27.24890	0.02725	24.83340	0.02483	27.249	9.36	0.00	0	0.00	
NZ\$ / R	On 13/06/2014		Foreign Exchange Future		8.63120	8.63120	8.66920	8.66920		11.61	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.44	Call	379.86740	0.37987	407.86820	0.40787	379.867	11.58	0.00	0	0.00	
NZ\$ / R	On 13/06/2014	8.44	Put	188.66740	0.18867	178.66820	0.17867	188.667	11.58	0.00	0	0.00	
NZ\$ / R	On 13/06/2014	8.45	Call	373.98120	0.37398	401.77560	0.40178	373.981	11.58	0.00	0	0.00	
NZ\$ / R	On 13/06/2014	8.45	Put	192.78120	0.19278	182.57560	0.18258	192.781	11.58	0.00	0	0.00	
NZ\$ / R	On 13/06/2014	8.46	Call	368.15240	0.36815	395.73670	0.39574	368.152	11.58	0.00	0	0.00	
NZ\$ / R	On 13/06/2014	8.46	Put	196.95240	0.19695	186.53670	0.18654	196.952	11.58	0.00	0	0.00	
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future		1.36620	1.36620	1.37630	1.37630			0.00	0	494.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future		1.36630	1.36630	1.37630	1.37630			0.00	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future		10.00740	10.00740	0.09988	9.96060	9.96060	14.78	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.04	Call	2,735.36830	0.27354	0.09988	2,541.83540	0.25418	2,735.368	14.75	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.04	Put	3,061.36830	0.30614	0.09988	3,335.83540	0.33358	3,061.368	14.75	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.05	Call	2,687.16610	0.26872	0.09988	2,495.89330	0.24959	2,687.166	14.74	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.05	Put	3,113.16610	0.31132	0.09988	3,389.89330	0.33899	3,113.166	14.74	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.06	Call	2,639.49190	0.26395	0.09988	2,450.51110	0.24505	2,639.492	14.73	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.06	Put	3,165.49190	0.31655	0.09988	3,444.51110	0.34445	3,165.492	14.73	0.00	0	0.00
R023	On 06/02/2014		Bond Future		7.83922	102.93418	7.90163	102.53754			0.00	0	11,257.00
R023	On 06/02/2014	7.84	Call	4.97000	0.00497	0.00000	0.00000	4.970	0.00	0.00	0	0.00	
R023	On 06/02/2014	7.84	Put	0.00000	0.00000	391.67000	0.39167	0.000	0.00	0.00	0	0.00	
R023	On 06/02/2014	7.85	Call	68.65000	0.06865	0.00000	0.00000	68.650	0.00	0.00	0	0.00	
R023	On 06/02/2014	7.85	Put	0.00000	0.00000	327.99000	0.32799	0.000	0.00	0.00	0	0.00	
R023	On 06/02/2014	7.86	Call	132.29000	0.13229	0.00000	0.00000	132.290	0.00	0.00	0	0.00	
R023	On 06/02/2014	7.86	Put	0.00000	0.00000	264.35000	0.26435	0.000	0.00	0.00	0	0.00	
R023	On 08/05/2014		Bond Future		7.93734	100.36997	8.00237	99.96766			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 08/05/2014	Bond Future	7.59	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	2,184.68000		2.18468	2,586.99000	2.58699		2,184.680		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	2,120.93000		2.12093	2,523.24000	2.52324		2,120.930		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	2,057.23000		2.05723	2,459.54000	2.45954		2,057.230		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.12352		116.54715	6.17981	116.45688			2.21	0.00	0	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	103.29000		0.10329	88.77000	0.08877		103.290	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	882.89000		0.88289	958.64000	0.95864		882.890	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	106.67000		0.10667	91.76000	0.09176		106.670	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	870.07000		0.87007	945.43000	0.94543		870.070	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	110.14000		0.11014	94.82000	0.09482		110.140	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	857.35000		0.85735	932.30000	0.93230		857.350	2.16	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.28815		111.27061	6.35626	111.17871			2.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	110.29000		0.11029	98.28000	0.09828		110.290	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,607.24000		1.60724	1,687.13000	1.68713		1,607.240	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	112.33000		0.11233	100.13000	0.10013		112.330	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,595.52000		1.59552	1,675.22000	1.67522		1,595.520	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	114.40000		0.11440	102.02000	0.10202		114.400	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,583.83000		1.58383	1,663.35000	1.66335		1,583.830	2.07	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.46909		112.78852	6.55392	112.69552			1.84	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	823.36000		0.82336	772.47000	0.77247		823.360	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	526.78000		0.52678	568.89000	0.56889		526.780	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	829.93000		0.82993	778.79000	0.77879		829.930	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	522.43000		0.52243	564.29000	0.56429		522.430	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	836.17000		0.83617	784.79000	0.78479		836.170	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	517.75000		0.51775	559.37000	0.55937		517.750	1.86	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.74091		107.54899	6.85251	107.45479			1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	438.58000		0.43858	403.90000	0.40390		438.580	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	905.58000		0.90558	965.10000	0.96510		905.580	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	441.85000		0.44185	406.99000	0.40699		441.850	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	900.34000		0.90034	959.68000	0.95968		900.340	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	445.14000		0.44514	410.09000	0.41009		445.140	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	895.13000		0.89513	954.28000	0.95428		895.130	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			8.19596		119.58183	8.26323	118.98976			13.74	0.00	0	62,145.00
R186	On 06/02/2014	Bond Future	7.74	Call	885.62000		0.88562	761.93000	0.76193		885.620	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,010.56000		5.01056	5,478.94000	5.47894		5,010.560	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	908.56000		0.90856	782.26000	0.78226		908.560	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,940.90000		4.94090	5,406.67000	5.40667		4,940.900	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	931.93000		0.93193	802.99000	0.80299		931.930	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,871.76000		4.87176	5,334.89000	5.33489		4,871.760	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,491.34000		5.49134	5,049.60000	5.04960		5,491.340	14.02	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	736.44000		0.73644	886.77000	0.88677		736.440	14.02	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.29450		121.15267	8.36430	120.55241			14.24	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	876.61000		0.87661	790.48000	0.79048		876.610	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,947.45000		11.94745	12,461.58000	12.46158		11,947.450	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	890.84000		0.89084	803.53000	0.80353		890.840	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,863.94000		11.86394	12,376.89000	12.37689		11,863.940	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	905.24000		0.90524	816.74000	0.81674		905.240	13.88	0.00	0	0.00

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	7.11	Put	11,780.71000		11.78071		12,292.47000	12.29247	11,780.710	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,640.92000		1.64092		1,497.52000	1.49752	1,640.920	13.97	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,786.94000		8.78694		9,243.80000	9.24380	8,786.940	13.97	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	4,078.25000		4.07825		3,798.00000	3.79800	4,078.250	14.24	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,463.19000		4.46319		4,783.20000	4.78320	4,463.190	14.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	5,203.61000		5.20361		4,875.56000	4.87556	5,203.610	14.37	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,448.62000		3.44862		3,720.83000	3.72083	3,448.620	14.37	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	7,837.56000		7.83756		7,422.24000	7.42224	7,837.560	14.64	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,963.57000		1.96357		2,148.51000	2.14851	1,963.570	14.64	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	9,302.93000		9.30293		8,850.52000	8.85052	9,302.930	14.77	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,446.82000		1.44682		1,594.67000	1.59467	1,446.820	14.77	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.38961		117.51427		8.46198	116.90592		13.60	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,493.10000		5.49310		5,817.04000	5.81704	5,493.100	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,648.44000		4.64844		4,364.03000	4.36403	4,648.440	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,688.56000		4.68856		4,402.52000	4.40252	4,688.560	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,448.04000		5.44804		5,770.35000	5.77035	5,448.040	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,728.86000		4.72886		4,441.20000	4.44120	4,728.860	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,403.24000		5.40324		5,723.93000	5.72393	5,403.240	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,529.46000		7.52946		7,146.77000	7.14677	7,529.460	13.82	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,172.20000		3.17220		3,397.86000	3.39786	3,172.200	13.82	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.48514		119.14872		8.56020	118.53207		12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,452.01000		4.45201		4,191.80000	4.19180	4,452.010	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,347.59000		7.34759		7,704.03000	7.70403	7,347.590	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,487.79000		4.48779		4,226.15000	4.22615	4,487.790	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,298.06000		7.29806		7,653.07000	7.65307	7,298.060	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,523.73000		4.52373		4,260.67000	4.26067	4,523.730	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,248.78000		7.24878		7,602.37000	7.60237	7,248.780	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,927.03000		8.92703		8,527.38000	8.52738	8,927.030	13.29	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,467.05000		3.46705		3,684.05000	3.68405	3,467.050	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	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R197	On 06/02/2014	Bond Future			276.99930		276.99930		276.98438	276.98438		0.00	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	0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	2,990.70000		2.99070		3,005.62000	3.00562	2,990.700	0.00	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	0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	3,000.70000		3.00070		3,015.62000	3.01562	3,000.700	0.00	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	0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	3,010.70000		3.01070		3,025.62000	3.02562	3,010.700	0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.83748		104.48606		4.87668	104.45262		1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	402.97000		0.40297		378.97000	0.37897	402.970	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	60.35000		0.06035		69.79000	0.06979	60.350	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	409.67000		0.40967		385.46000	0.38546	409.670	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	58.56000		0.05856		67.79000	0.06779	58.560	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	416.29000		0.41629		391.88000	0.39188	416.290	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	56.69000		0.05669		65.72000	0.06572	56.690	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.64528		105.85865		4.70177	105.82437		0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	278.19000		0.27819		261.01000	0.26101	278.190	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	220.73000		0.22073		237.83000	0.23783	220.730	0.95	0.00	0	0.00

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 08/05/2014	Bond Future	4.75	Call	281.45000		0.28145		264.14000	0.26414	281.450	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	217.93000		0.21793		234.90000	0.23490	217.930	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	284.73000		0.28473		267.28000	0.26728	284.730	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	215.15000		0.21515		231.98000	0.23198	215.150	0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.01206		102.89340		4.10714	102.85879		0.64	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	523.71000		0.52371		496.60000	0.49660	523.710	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	60.57000		0.06057		68.07000	0.06807	60.570	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	526.60000		0.52660		499.43000	0.49943	526.600	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	59.85000		0.05985		67.29000	0.06729	59.850	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	529.49000		0.52949		502.26000	0.50226	529.490	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	59.14000		0.05914		66.52000	0.06652	59.140	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			213.50169		213.50169		213.80904	213.80904			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	4,511.69000		4.51169		4,819.04000	4.81904	4,511.690		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	4,501.69000		4.50169		4,809.04000	4.80904	4,501.690		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	4,491.69000		4.49169		4,799.04000	4.79904	4,491.690		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			6.90067		107.61063		6.95951	107.42177		4.63	13,236,107.49	123	10,389.00
R203	On 06/02/2014	Bond Future	5.95	Call	30.71000		0.03071		24.88000	0.02488	30.710		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,141.31000		3.14131		3,324.34000	3.32434	3,141.310		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	69.52000		0.06952		57.31000	0.05731	69.520		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,549.42000		2.54942		2,726.07000	2.72607	2,549.420		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	72.38000		0.07238		59.72000	0.05972	72.380		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,519.21000		2.51921		2,695.41000	2.69541	2,519.210		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	75.33000		0.07533		62.21000	0.06221	75.330		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,489.10000		2.48910		2,664.84000	2.66484	2,489.100		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	631.42000		0.63142		555.52000	0.55552	631.420		0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	826.60000		0.82660		939.56000	0.93956	826.600		0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.03638		104.86408		7.10043	104.67235		4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	136.68000		0.13668		120.59000	0.12059	136.680		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,113.11000		4.11311		4,288.75000	4.28875	4,113.110		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	139.63000		0.13963		123.24000	0.12324	139.630		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,084.68000		4.08468		4,260.02000	4.26002	4,084.680		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	142.64000		0.14264		125.95000	0.12595	142.640		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,056.31000		4.05631		4,231.35000	4.23135	4,056.310		0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	948.74000		0.94874		873.01000	0.87301	948.740		15,179.84	16	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,539.31000		1.53931		1,655.31000	1.65531	1,539.310		0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,850.71000		1.85071		1,734.00000	1.73400	1,850.710		0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	768.05000		0.76805		843.07000	0.84307	768.050		0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.17214		106.29434		7.24206	106.10012		4.37	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,042.92000		1.04292		968.98000	0.96898	1,042.920		16,686.72	16	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,971.75000		1.97175		2,092.03000	2.09203	1,971.750		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,315.77000		1.31577		1,409.90000	1.40990	1,315.770		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,642.89000		1.64289		1,542.80000	1.54280	1,642.890		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,303.08000		1.30308		1,396.63000	1.39663	1,303.080		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,657.90000		1.65790		1,557.23000	1.55723	1,657.900		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,672.99000		1.67299		1,571.73000	1.57173	1,672.990		0.00	0	0.00

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 07/08/2014	Bond Future	7.31	Put	1,290.49000		1.29049		1,383.45000	1.38345	1,290.490	4.38	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.32756		103.61193		7.40444	103.41510		4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	1,068.82000		1.06882		997.07000	0.99707	1,068.820	4.15	48,096.90	45	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,328.15000		2.32815		2,453.23000	2.45323	2,328.150	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,078.88000		1.07888		1,006.65000	1.00665	1,078.880	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,312.19000		2.31219		2,436.79000	2.43679	2,312.190	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,089.00000		1.08900		1,016.30000	1.01630	1,089.000	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,296.29000		2.29629		2,420.42000	2.42042	2,296.290	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			9.08156		94.68184		9.16398	93.93254			0.00	0	1,652.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,580.83000		2.58083		1,831.53000	1.83153	2,580.830		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	2,668.26000		2.66826		1,918.96000	1.91896	2,668.260		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,755.55000		2.75555		2,006.25000	2.00625	2,755.550		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.18030		95.92550		9.26537	95.16613			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,679.80000		1.67980		920.43000	0.92043	1,679.800		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,767.00000		1.76700		1,007.63000	1.00763	1,767.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,854.06000		1.85406		1,094.69000	1.09469	1,854.060		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.27831		92.97612		9.36613	92.20653			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,141.33000		2.14133		2,910.92000	2.91092	2,141.330		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,049.89000		2.04989		2,819.48000	2.81948	2,049.890		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	1,958.59000		1.95859		2,728.18000	2.72818	1,958.590		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.14556		104.58374		7.20877	104.32305		6.67	0.00	0	29,549.00
R204	On 06/02/2014	Bond Future	6.39	Call	125.79000		0.12579		104.53000	0.10453	125.790	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,305.03000		3.30503		3,544.46000	3.54446	3,305.030	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	130.37000		0.13037		108.43000	0.10843	130.370	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,266.76000		3.26676		3,505.51000	3.50551	3,266.760	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	135.09000		0.13509		112.45000	0.11245	135.090	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,228.65000		3.22865		3,466.70000	3.46670	3,228.650	6.50	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.26702		105.95760		7.33453	105.69307		6.47	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	248.71000		0.24871		220.42000	0.22042	248.710	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,204.98000		5.20498		5,441.22000	5.44122	5,204.980	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	253.57000		0.25357		224.81000	0.22481	253.570	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,168.29000		5.16829		5,404.06000	5.40406	5,168.290	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	258.51000		0.25851		229.28000	0.22928	258.510	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,131.69000		5.13169		5,366.99000	5.36699	5,131.690	6.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.38684		103.37157		7.45897	103.10359		6.53	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,038.76000		2.03876		2,173.33000	2.17333	2,038.760	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,236.35000		2.23635		2,102.94000	2.10294	2,236.350	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,255.77000		2.25577		2,121.62000	2.12162	2,255.770	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,021.07000		2.02107		2,154.90000	2.15490	2,021.070	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,275.29000		2.27529		2,140.40000	2.14040	2,275.290	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,003.49000		2.00349		2,136.58000	2.13658	2,003.490	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,951.41000		2.95141		2,793.35000	2.79335	2,951.410	6.60	0.00	0	0.00

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 07/08/2014	Bond Future	7.78	Put	1,501.11000		1.50111		1,611.03000	1.61103	1,501.110	6.60	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.51259		104.80927		7.58993	104.53765		6.39	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,674.89000		1.67489		1,573.67000	1.57367	1,674.890	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,533.72000		3.53372		3,704.12000	3.70412	3,533.720	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,689.06000		1.68906		1,587.24000	1.58724	1,689.060	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,511.94000		3.51194		3,681.74000	3.68174	3,511.940	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,703.31000		1.70331		1,600.89000	1.60089	1,703.310	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,490.24000		3.49024		3,659.44000	3.65944	3,490.240	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,448.94000		3.44894		3,287.92000	3.28792	3,448.940	6.50	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,786.38000		1.78638		1,896.98000	1.89698	1,786.380	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			7.43941		99.63791		7.50230	99.34301		8.56	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	161.65000		0.16165		136.73000	0.13673	161.650	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,005.47000		4.00547		4,275.45000	4.27545	4,005.470	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	167.04000		0.16704		141.39000	0.14139	167.040	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	3,961.66000		3.96166		4,230.91000	4.23091	3,961.660	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	172.57000		0.17257		146.18000	0.14618	172.570	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	3,918.03000		3.91803		4,186.54000	4.18654	3,918.030	8.36	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.55824		100.94680		7.62471	100.64766		8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	269.57000		0.26957		240.68000	0.24068	269.570	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,680.90000		6.68090		6,951.15000	6.95115	6,680.900	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	274.65000		0.27465		245.29000	0.24529	274.650	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,637.32000		6.63732		6,907.10000	6.90710	6,637.320	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	279.81000		0.27981		249.97000	0.24997	279.810	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,593.84000		6.59384		6,863.14000	6.86314	6,593.840	8.04	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.67560		98.68327		7.74588	98.38019		8.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,600.03000		2.60003		2,451.76000	2.45176	2,600.030	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,537.84000		2.53784		2,692.65000	2.69265	2,537.840	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,516.54000		2.51654		2,670.55000	2.67055	2,516.540	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,621.89000		2.62189		2,472.82000	2.47282	2,621.890	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,643.87000		2.64387		2,493.98000	2.49398	2,643.870	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,495.38000		2.49538		2,648.57000	2.64857	2,495.380	8.21	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.79190		100.05586		7.86629	99.74865		8.17	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,204.68000		2.20468		2,083.45000	2.08345	2,204.680	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,096.42000		4.09642		4,282.40000	4.28240	4,096.420	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,221.88000		2.22188		2,099.99000	2.09999	2,221.880	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,071.28000		4.07128		4,256.60000	4.25660	4,071.280	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,239.17000		2.23917		2,116.62000	2.11662	2,239.170	8.09	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,046.25000		4.04625		4,230.91000	4.23091	4,046.250	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			7.60045		97.85613		7.66818	97.49973		9.39	0.00	0	11,157.00

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 06/02/2014	Bond Future	6.74	Call	123.74000		0.12374		101.10000	0.10110	123.740	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,797.50000		4.79750		5,131.26000	5.13126	4,797.500	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	128.21000		0.12821		104.85000	0.10485	128.210	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	4,746.06000		4.74606		5,079.10000	5.07910	4,746.060	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	133.00000		0.13300		108.86000	0.10886	133.000	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,694.98000		4.69498		5,027.24000	5.02724	4,694.980	9.12	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.70652		95.74563		7.77753	95.38421		9.57	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	249.73000		0.24973		219.35000	0.21935	249.730	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,825.75000		7.82575		8,156.79000	8.15679	7,825.750	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	254.73000		0.25473		223.83000	0.22383	254.730	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,774.74000		7.77474		8,105.26000	8.10526	7,774.740	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	259.82000		0.25982		228.38000	0.22838	259.820	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,723.84000		7.72384		8,053.82000	8.05382	7,723.840	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.80983		97.05153		7.88426	96.68530		9.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,826.17000		2.82617		3,015.91000	3.01591	2,826.170	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,728.30000		2.72830		2,551.81000	2.55181	2,728.300	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,752.99000		2.75299		2,575.47000	2.57547	2,752.990	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,801.49000		2.80149		2,990.20000	2.99020	2,801.490	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,777.81000		2.77781		2,599.25000	2.59925	2,777.810	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,776.98000		2.77698		2,964.65000	2.96465	2,776.980	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	4,080.61000		4.08061		3,854.97000	3.85497	4,080.610	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,796.03000		1.79603		1,936.62000	1.93662	1,796.030	9.17	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.91721		95.00468		7.99536	94.63341		9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	2,167.39000		2.16739		2,025.99000	2.02599	2,167.390	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,473.79000		4.47379		4,703.66000	4.70366	4,473.790	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	2,186.66000		2.18666		2,044.38000	2.04438	2,186.660	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,444.03000		4.44403		4,673.02000	4.67302	4,444.030	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	2,206.03000		2.20603		2,062.89000	2.06289	2,206.030	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,414.39000		4.41439		4,642.52000	4.64252	4,414.390	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,758.20000		4.75820		4,525.33000	4.52533	4,758.200	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,032.16000		2.03216		2,170.56000	2.17056	2,032.160	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			8.98319		76.21322		9.07053	75.55748		19.71	0.00	0	23,425.00
R209	On 06/02/2014	Bond Future	8.54	Call	901.27000		0.90127		748.94000	0.74894	901.270	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,374.01000		4.37401		4,877.42000	4.87742	4,374.010	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	922.59000		0.92259		767.36000	0.76736	922.590	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,314.20000		4.31420		4,814.71000	4.81471	4,314.200	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	944.25000		0.94425		786.09000	0.78609	944.250	19.49	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,254.87000		4.25487		4,752.45000	4.75245	4,254.870	19.49	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.07318		74.06997		9.16316	73.40537		20.22	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	730.30000		0.73030		636.12000	0.63612	730.300	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,872.39000		10.87239		11,442.81000	11.44281	10,872.390	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	742.47000		0.74247		646.98000	0.64698	742.470	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,793.90000		10.79390		11,363.01000	11.36301	10,793.900	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	754.80000		0.75480		657.97000	0.65797	754.800	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,715.71000		10.71571		11,283.48000	11.28348	10,715.710	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,924.66000		1.92466		1,719.36000	1.71936	1,924.660	19.86	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,388.92000		6.38892		6,848.22000	6.84822	6,388.920	19.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	3,422.36000		3.42236		3,111.78000	3.11178	3,422.360	20.10	0.00	0	640.00

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	9.00	Put	3,969.89000		3.96989		4,323.91000	4.32391	3,969.890	20.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	5,386.67000		5.38667		4,972.70000	4.97270	5,386.670	20.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,316.15000		2.31615		2,566.78000	2.56678	2,316.150	20.37	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,960.06000		5.96006		5,521.51000	5.52151	5,960.060	20.45	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,994.43000		1.99443		2,220.48000	2.22048	1,994.430	20.45	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	6,507.25000		6.50725		6,047.20000	6.04720	6,507.250	20.52	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,731.30000		1.73130		1,935.85000	1.93585	1,731.300	20.52	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,974.76000		6.97476		6,497.73000	6.49773	6,974.760	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,534.97000		1.53497		1,722.54000	1.72254	1,534.970	20.58	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.16023		75.08037		9.25288	74.40673		19.86	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,298.14000		4.29814		3,978.09000	3.97809	4,298.140	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,187.04000		5.18704		5,540.63000	5.54063	5,187.040	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,332.17000		4.33217		4,010.43000	4.01043	4,332.170	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,146.49000		5.14649		5,498.39000	5.49839	5,146.490	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,366.32000		4.36632		4,042.91000	4.04291	4,366.320	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,106.18000		5.10618		5,456.41000	5.45641	5,106.180	19.76	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.24816		72.97964		9.34358	72.29670		19.98	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,591.72000		4.59172		4,277.56000	4.27756	4,591.720	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,491.04000		6.49104		6,859.82000	6.85982	6,491.040	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,623.81000		4.62381		4,308.18000	4.30818	4,623.810	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,448.13000		6.44813		6,815.44000	6.81544	6,448.130	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,656.02000		4.65602		4,338.91000	4.33891	4,656.020	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,405.45000		6.40545		6,771.28000	6.77128	6,405.450	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			161.40695		161.40695		161.39687	161.39687			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	83.05000		0.08305		93.13000	0.09313	83.050		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	93.05000		0.09305		103.13000	0.10313	93.050		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	103.05000		0.10305		113.13000	0.11313	103.050		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			129.06470		129.06470		129.06292	129.06292			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	74.70000		0.07470		72.92000	0.07292	74.700		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	64.70000		0.06470		62.92000	0.06292	64.700		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	54.70000		0.05470		52.92000	0.05292	54.700		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			131.21721		131.21721		131.21061	131.21061			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	1,772.79000		1.77279		1,779.39000	1.77939	1,772.790		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 06/02/2014	Bond Future	133.00	Put	1,782.79000		1.78279		1,789.39000	1.78939	1,782.790		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	1,792.79000		1.79279		1,799.39000	1.79939	1,792.790		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			8.80213		87.40595		8.87438	86.85050		17.68	0.00	0	21,284.00
R213	On 06/02/2014	Bond Future	8.29	Call	796.42000		0.79642		684.28000	0.68428	796.420	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,891.22000		4.89122		5,334.53000	5.33453	4,891.220	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	815.91000		0.81591		701.51000	0.70151	815.910	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,828.03000		4.82803		5,269.08000	5.26908	4,828.030	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	835.64000		0.83564		718.97000	0.71897	835.640	17.48	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,765.19000		4.76519		5,203.97000	5.20397	4,765.190	17.48	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.89582		85.01676		8.97035	84.45369		18.35	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	774.10000		0.77410		694.13000	0.69413	774.100	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,149.51000		11.14951		11,632.61000	11.63261	11,149.510	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	786.49000		0.78649		705.44000	0.70544	786.490	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,072.20000		11.07220		11,554.22000	11.55422	11,072.200	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	799.03000		0.79903		716.90000	0.71690	799.030	17.92	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,995.16000		10.99516		11,476.10000	11.47610	10,995.160	17.92	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.98776		86.17623		9.06462	85.60558		17.90	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,367.31000		4.36731		4,102.21000	4.10221	4,367.310	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,480.51000		5.48051		5,786.06000	5.78606	5,480.510	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,438.82000		5.43882		5,742.97000	5.74297	5,438.820	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,401.63000		4.40163		4,135.13000	4.13513	4,401.630	17.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,436.10000		4.43610		4,168.19000	4.16819	4,436.100	17.84	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,397.37000		5.39737		5,700.11000	5.70011	5,397.370	17.84	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.08224		83.83649		9.16152	83.25803		17.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,757.30000		4.75730		4,491.77000	4.49177	4,757.300	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,561.80000		6.56180		6,874.73000	6.87473	6,561.800	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,790.11000		4.79011		4,523.35000	4.52335	4,790.110	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,519.00000		6.51900		6,830.70000	6.83070	6,519.000	17.70	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,823.05000		4.82305		4,555.06000	4.55506	4,823.050	17.71	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,476.42000		6.47642		6,786.89000	6.78689	6,476.420	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			9.08902		77.02702		9.17642	76.34846		21.16	0.00	0	5,825.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,008.26000		2.00826		1,732.70000	1.73270	2,008.260	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,789.81000		2.78981		3,192.81000	3.19281	2,789.810	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,043.45000		2.04345		1,764.39000	1.76439	2,043.450	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,745.44000		2.74544		3,144.94000	3.14494	2,745.440	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,079.00000		2.07900		1,796.43000	1.79643	2,079.000	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,701.58000		2.70158		3,097.57000	3.09757	2,701.580	21.04	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.17685		74.75418		9.26691	74.06632		21.75	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,339.19000		3.33919		3,039.95000	3.03995	3,339.190	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,801.47000		4.80147		5,190.09000	5.19009	4,801.470	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,373.31000		3.37331		3,071.94000	3.07194	3,373.310	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,756.11000		4.75611		5,142.60000	5.14260	4,756.110	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,407.62000		3.40762		3,104.13000	3.10413	3,407.620	21.63	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,711.07000		4.71107		5,095.44000	5.09544	4,711.070	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			9.14524		99.83969		9.23275	98.96895			0.00	0	12,135.00

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 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	557.04000	0.55704	1,427.78000	1.42778	557.040		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	455.77000	0.45577	1,326.51000	1.32651	455.770		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	354.69000	0.35469	1,225.43000	1.22543	354.690		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.23530	96.72945	9.32559	95.84690			0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	1,960.46000	1.96046	2,843.01000	2.84301	1,960.460		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	1,858.33000	1.85833	2,740.88000	2.74088	1,858.330		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	1,756.39000	1.75639	2,638.94000	2.63894	1,756.390		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,754.82000	20,754.82000	20,710.57000	20,710.57000			0.00	0	0.00

Total for Derivatives : **463,996,086.40** **37,677** **2 069 517.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	99.89733			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.64500	105.20620	6.64500	105.18720			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.00008			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.33500	106.26488	8.33500	106.24091			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.52799			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.63580			0.00	200,000,000	1,100,000,000.00
AB013	On 21/11/2018	Spot Bond			9.20000	97.23103	9.20000	97.20687			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.94500	103.31937	6.94500	103.29988			0.00	0	705,900,000.00
AB07	On 07/03/2014	Spot Bond			5.43000	103.27840	5.43000	103.26320			0.00	0	1,114,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.97048			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.48500	106.57938	8.48500	106.55493			0.00	0	500,000,000.00
ABCPi2	On 20/09/2014	Spot Bond			0.84000	136.12197	0.84000	136.09786			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond			2.35000	128.06681	2.35000	261.03256			47,000,000,000.00	20,000,000	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	100.53280			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	100.26838			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.62969			0.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.10913		0.00		0	60,000,000.00	
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.11403		0.00		0	0.00	
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.11718		0.00		0	0.00	
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.93953		0.00		0	0.00	
ABL10A	On 15/03/2015	Spot Bond	7.40500	107.85910	7.40500	107.83744		0.00		0	370,000,000.00	
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.87838		0.00		0	0.00	
ABL11A	On 29/09/2014	Spot Bond	6.68000	104.30028	6.68000	104.28135		0.00		0	0.00	
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.50774		0.00		0	0.00	
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75172		0.00		0	0.00	
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.53177		0.00		0	0.00	
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.47229		0.00		0	0.00	
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.60323		0.00		0	0.00	
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.92531		0.00		0	0.00	
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00020		0.00		0	0.00	
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.91645		0.00		0	0.00	
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.90395		0.00		0	0.00	
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.53976		0.00		0	0.00	
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	102.02532		0.00		0	0.00	
ABLI02	On 08/05/2014	Spot Bond	5.29000	130.86466	5.29000	130.82589		0.00		0	0.00	
ABLI03	On 15/03/2015	Spot Bond	3.05000	126.30900	3.05000	126.27898		0.00		0	0.00	
ABLI04	On 11/10/2016	Spot Bond	2.79000	117.50774	2.79000	117.48068		0.00		0	0.00	
ABLI05	On 18/02/2018	Spot Bond	4.44000	101.29364	4.44000	101.26595		0.00		0	0.00	
ABLI06	On 19/07/2020	Spot Bond	5.91000	103.07544	5.91000	103.48785		0.00		0	0.00	
ABLS2A	On 13/07/2016	Spot Bond	10.88500	116.94365	10.88500	116.90998		0.00		0	0.00	
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.19405		0.00		0	0.00	
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.80658		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.82233			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.81326			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.09000	110.35309		4.09000	110.32388			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	38.06916		100.00000	37.97489			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.09000	164.11385		2.09000	164.07919			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	154.47329		2.76000	154.43786			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.12000	165.91158		2.12000	165.87646			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.05000	170.43713		2.05000	170.40132			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.88125	73.27683		7.88125	73.24795			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.88125	73.27683		7.88125	73.24795			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	100.00006			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.01000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.91000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.39000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.61000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.08000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.33168			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.23029			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.61000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.22000	102.46840		6.22000	102.45117			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	86.56000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.57000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.94000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.92973				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.93500		114.19671	6.93500	114.17520				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.29787				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	81.74000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	84.26000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.77000		93.47573	2.77000	101.05097				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.75000		98.84470	2.75000	146.80028				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.65000		112.49574	2.65000	194.15641				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000	0.00000	82.91000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.45500		91.31344	9.45500	92.10561				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	92.52000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.10000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	106.00291				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	88.48000				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	9.67000		107.84527	9.67000	106.12358				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	9.61500		106.57168	9.61500	106.54418				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.78500		90.79601	8.78500	90.77456				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.48000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	103.40000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.71000		105.84676		9.71000	105.81919			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.29000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.23375			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.18500		108.60817		8.18500	108.58410			0.00	0	120,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.59500		103.37507		6.59500	103.35654			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.77500		97.72581		8.77500	97.70276			0.00	0	177,700,000.00
ABS7	On 11/09/2026	Spot Bond	9.87000		94.84667		9.87000	94.82143			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.29500		106.71489		7.29500	106.69377			0.00	0	800,000,000.00
ABSI1	On 11/06/2014	Spot Bond	1.54000		128.20182		1.54000	128.17670			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16000		130.02511		2.16000	265.02543			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.78000		124.80881		0.78000	127.57015			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.06000		124.76221		2.06000	127.24161			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		33.46268		100.00000	33.38162			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.09500		107.36567		11.09500	107.33364			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.83013			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.27424		100.00000	2.26861			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.85241			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.16788			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		13.55555		100.00000	13.52198			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.80784			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		60.42379		11.00000	60.40652			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		13.55555		100.00000	13.52198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.60644		0.00		0	0.00	
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.85011		0.00		0	0.00	
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.05986		0.00		0	0.00	
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.06649		0.00		0	0.00	
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.05690		0.00		0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.05890		0.00		0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.05978		0.00		0	0.00	
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.08777		0.00		0	0.00	
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.08777		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.10745		0.00		0	0.00	
ACL085	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.05532		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.10745		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.06809		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	86.43447		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.05413		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	99.92639		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	100.05775		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.05953		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	100.06031		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	100.05872		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.05533			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.23000	103.51078	9.23000	103.59597			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.05064			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.19500	103.74289	7.19500	103.72260			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.98533			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.13027			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.85365			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	101.05721			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	79.90082			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	157.50461			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	157.54715			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.05685			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.63920			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.63920			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.05721			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.50120			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.05483			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.05435			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.15634			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.41282			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.15663			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.63169			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.74458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.13115			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.36149			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.94912			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.05711			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.04754			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.04664			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.05601			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.76284			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.04958			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.04820			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.05089			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.05585			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.05301			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.04983			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.05072			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.65284		10.23000	102.62456			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.05145			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.05023			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.07165			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	114.44573			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.05091			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.27500	102.32444		9.27500	102.29896			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.05554			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.84236		1.75000	109.94351			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.05064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.05063			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05791			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.05990			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.05593			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.05951			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.05751			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06188			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.27783			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.06030			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.47719			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.05951			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.05406			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.05733			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.05836			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.05008			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.05131			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.05869			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.06172			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06623			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.05832			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06561			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06584			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06623			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	90.22447			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.06307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.06307			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	115.63611			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	116.46364			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.05434			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.05378			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.56203			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.05529			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.05553			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.05791			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.05442			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.05434			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.06026			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.95857			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.07170			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.35849			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.37370		100.00000	9.35099			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.56333			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.62761			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.67039			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.20173			0.00	1,400,000,000	7,700,000,000.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.33665			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.51642			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.16044			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.82000	98.59288		7.82000	98.57210			0.00	0	30,000,000.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.53758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	101.81387				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.25500	103.70552	8.25500	103.68235				0.00	0	90,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.31000	116.32088	9.31000	116.29180				0.00	0	20,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	67.80766	100.00000	67.64340				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.01500	110.89476	7.01500	110.87365				0.00	0	2,890,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	64.58339	100.00000	64.42693				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.21830	100.00000	13.18889				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.00000	151.77211	3.00000	151.73631				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.79000	102.00040	4.79000	130.84853				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.22572				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.22612				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.18840				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.18986				0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.06840				0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.29203				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.19276				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.05035				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.88624				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.74500	106.27887	8.74500	106.25388				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.17978				0.00	0	1,000,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.03189				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	99.44660	100.00000	99.18070				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.90939				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.32945				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	100.33996				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW19	On 05/12/2020	Spot Bond		9.40000	106.50130		9.40000	101.26625			0.00	0	1,250,000,000.00
BAW2	On 02/10/2015	Spot Bond		6.89500	110.47492		6.89500	110.45434			0.00	0	10,000,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.79599			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.81625			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.66000	103.50578		6.66000	103.48715			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.63500	106.36683		8.63500	106.34214			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.89712			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.84072	102.82724		10.84072	101.77389			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.71629	100.84233		10.71629	100.48431			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.76922	100.72764		10.76922	100.41045			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.79110			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.82748	100.74127		10.82748	100.32098			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.89369	99.42036		11.89369	99.38503			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.78582			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.78582			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.78589			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.09072	99.64056		11.09072	99.66081			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.00517	101.67826		11.00517	100.33519			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.71629	100.84233		10.71629	100.48431			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.95978	101.02434		10.95978	100.49426			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.18701	95.04429		10.18701	100.04969			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.79751			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.78858			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.78858			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.80058			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.77781			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.40140		100.11947		10.40140	102.59535			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.41000		98.87535		11.41000	98.84512			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	97.09784			0.00	0	2,400,000,000.00
BAYA26	On 30/09/2017	Spot Bond	11.33500		67.48033		11.33500	96.41248			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	97.85016			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.81789			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		78.41706		12.22500	99.80076			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.79185			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.14500		64.46121		11.14500	96.49568			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.79840			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.79294			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.79294			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	97.59687			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.80102			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.84972			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.80148			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.87600			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	97.75372			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.80148			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.84072		102.67617		13.84072	101.67429			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.19098		100.11691		15.19098	100.07291			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.08691		100.08134		14.08691	103.48497			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.72206			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.72206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.72206			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.71116			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	12.33493		100.00000	12.31153			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.37535		100.00000	18.33084			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	16.72364		100.00000	16.68313			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.32323		100.00000	10.29822			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.32323		100.00000	10.29822			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.48128		100.00000	12.45104			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	10.81481		100.00000	10.78861			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	80.95807		100.00000	80.78870			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.04265			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.33426			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.39168			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond		100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.06000	104.02555		2.06000	170.38922			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.23000	96.98027		8.23000	141.16931			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.23000	98.32051		8.23000	141.49739			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.61500	97.44662		8.61500	97.42404			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.01601			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.68275			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	100.27978			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.05199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD32AU	On 08/05/2014	Spot Bond	100.00000		88.88889	100.00000	88.67470				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.83500		99.16533	7.83500	99.14428				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.06602				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.13858				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.16433				0.00	0	10,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.25016				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.33596				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.57577				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		10.03242	100.00000	10.00811				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.93058				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.98199				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.00402				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.01136				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.09942				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.21675				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		9.81579	100.00000	9.79201				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		9.81579	100.00000	9.79201				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.10451				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.11347				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.11591				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.18500		104.12130	8.18500	104.09823				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.12323				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.13613				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		5.62161	100.00000	5.60769				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		5.62161	100.00000	5.60769				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond	6.00500	106.37134		6.00500	106.35425			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.98666			0.00	0	10,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.37049			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.90610			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.26610			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.50574			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.59665			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.49630			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.52467			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.57620			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.78977			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.14781			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	31.45248		100.00000	25.59099		2,500,000,000,000,000.00	25,000,000,000	12,500,000,000.00	
BUS01U	On 30/09/2016	Spot Bond	100.00000	14.72524		100.00000	14.68957			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.65289			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.48000	107.19376		6.48000	107.17489			0.00	0	30,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.28500	113.83515		9.28500	113.80662			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.53774			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.41191			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.98500	104.58173		8.98500	104.55634			0.00	0	690,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.05500	104.32329		11.05500	104.29229			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.36813			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.30500	105.45543		11.30500	105.42391			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.90177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	9.17500	101.68138		9.17500	101.65619			0.00	0	90,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.74077			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.74500	100.88431		11.74500	100.85302			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.92921			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.15988			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.85330			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.11000	93.68030		10.11000	93.65478			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.06000	115.16112		10.06000	115.13007			0.00	0	20,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.91000	111.32787		9.91000	111.29830			0.00	0	20,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.25000	116.21647		9.25000	116.18745			0.00	0	3,136,500,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.40255			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.53500	103.85327		11.53500	103.82111			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.88223			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.89845			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.22470			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.56076			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.39593			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.45842			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.13597			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.12355			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.18915			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.07179			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	100.83187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN167	On 30/04/2014	Spot Bond	100.00000		93.43325	100.00000	93.20369				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		93.43325	100.00000	93.20369				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		93.43325	100.00000	93.20369				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.05693				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		93.43325	100.00000	93.20369				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.39468				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.15070				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.83000	10.11000	99.75908				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.15070				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.42748				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
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		111.92057	3.14000	114.90586				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.60151	8.25000	102.57859				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	100.15070				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.15070				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		119.97545	3.10000	114.50398				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		119.74224	2.40000	114.28359				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.08359				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	101.22076				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.23796				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.99500		102.87174	7.99500	102.84959				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.32250				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.30258				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.19455				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.20739				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.04500	103.01221	8.04500	102.98990				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.04500	103.01221	8.04500	102.98990				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	8.09500	101.86352	8.09500	101.84131				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.05854				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.06542				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.18052				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.18052				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	84.03380	100.17539	83.84554				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.16283				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.71786				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.05960				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.51282				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.54836				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.07581	9.35000	103.05022				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.07581	9.35000	103.05022				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.51234				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.51386				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	100.86532				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.10796				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.84802				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.93288				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.93288				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.93288				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.93288				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.93288				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.93095				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.92758				0.00	0	100,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.92758				0.00	0	300,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.92758				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.92758				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.92758				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.92704				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.07500	104.70715	9.07500	104.68149				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.60765				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.10075				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.10075				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.00682				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06783				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.79365				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.05712				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.05672				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.05417				0.00	0	700,000,000.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.57309				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.62601				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.05400				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	104.29716				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.27419				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00009				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.93288				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.05513				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.06426				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.06426				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.06426				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.06426				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.80949				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.41014				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.21234				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.91524				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.91631				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.83184				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.91631				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.68850				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.06311				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.85297				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.85297				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.84458				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	101.72970				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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
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	100.83214			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.73500	95.56857		10.73500	94.26777			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.25500	95.01599		11.25500	95.85011			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85223			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.06718			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.81125			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.16006			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.13543			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.84911		8.80500	101.26955			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.05832			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.17304			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	100.06125			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.06244			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.06703			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.06307			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08979			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08979			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08979			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.06663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00002			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.02709			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.85223			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	100.00000			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.10936			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.07861			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.85127			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.08679			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.07417			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.05524			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.06481			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.09725			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.78957			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.85605			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.03395			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.68982			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.98497			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.64710			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.41903			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		16.42193		100.00000	6.51406			0.00	0	10,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.29316		7.01000	37.90597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	143.78992				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.61500	97.44662	8.61500	130.14689				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.23000	32.16399	8.23000	141.16931				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.23000	32.56370	8.23000	141.49739				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	87.24901				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	87.13998				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.51306				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.51306				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.05930				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.05484				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.05578				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.05951				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.16006				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.05362				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.58641				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.54500	111.25841	8.54500	107.69038				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.63500	101.78568	8.63500	101.76205				0.00	0	855,800,000.00
COJ05	On 05/06/2023	Spot Bond	10.02000	113.77161	10.02000	113.74105				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.89500	105.64276	7.89500	105.62029				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.61000	108.71561	9.61000	108.68743				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.04500	96.46700	10.04500	96.44103				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.96000	96.84170	10.96000	96.81331				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.96000	89.72526	10.96000	89.69896				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.44646				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.47483			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.39173			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.93058			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.40149			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.99160			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.47000		91.65846		12.47000	95.26867		187,050,000,000,000.00	15,000,000,000	5,000,000,000.00	
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.57526		100.00000	10.54152			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.91210			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.91000		98.91807		7.91000	98.23185			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.81581			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.98883			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.25934			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.54355			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.28263			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.07844			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.14329			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.25392			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.77500		118.82305		6.77500	118.80130			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.23000		109.32832		8.23000	109.30437			0.00	0	4,279,473,400.00
DV23	On 27/02/2023	Spot Bond	8.67500		111.47661		8.67500	111.45090			0.00	0	9,604,552,300.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.21104			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.21812			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.56068			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.86000		133.93346		7.86000	133.90541			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	107.04616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	104.34422	0.10000	131.01223				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.18000	115.33727	2.18000	115.31259				0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.19000	102.93308	2.19000	102.91103				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.27000	102.88641	2.27000	103.09758				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.51000	109.31495	9.51000	109.28735				0.00	0	10,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.36000	110.06830	9.36000	110.04049				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.01000	101.61804	10.01000	101.59063				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.62000	90.25712	10.62000	94.14641				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.61618				0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.96362				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.16454				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.73983				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.52377				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	82.37986	100.00000	82.19178				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	86.08491	100.00000	85.88235				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	99.55446	100.00000	99.29788				0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000	86.96311	100.00000	86.76724				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	127.53946	3.00000	127.50932				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.95500	108.85914	10.95500	102.38442				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.19905				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.26619			0.00	0	0.00
EQS06		On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.57872			0.00	0	0.00
EQS07		On 09/04/2018	Spot Bond	9.66500	84.95447		9.66500	98.27643			0.00	0	0.00
EQS08A		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.57030			0.00	0	0.00
EQS09		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.46217			0.00	0	0.00
ERS3A8		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.73918			0.00	0	0.00
ERS3B2		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.67752			0.00	0	0.00
ERS3B3		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.65481			0.00	0	0.00
ERS3C2		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.75340			0.00	0	0.00
ERS3C3		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.72514			0.00	0	0.00
ERSA11		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.62529			0.00	0	0.00
ERSA12		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.64435			0.00	0	0.00
ERSA14		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.60313			0.00	0	0.00
ERSA15		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.63133			0.00	0	0.00
ERSA16		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.59749			0.00	0	0.00
ERSA17		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.62099			0.00	0	0.00
ES15		On 30/08/2015	Spot Bond	6.42500	104.53576		6.42500	104.51760			0.00	0	200,000,000.00
ES18		On 20/04/2018	Spot Bond	7.46000	108.14245		7.46000	108.12069			0.00	0	17,734,871,400.00
ES23		On 25/01/2023	Spot Bond	8.34000	114.54675		8.34000	114.52133			0.00	0	24,342,496,500.00
ES26		On 02/04/2026	Spot Bond	8.82500	94.54932		8.82500	94.52688			0.00	0	9,295,301,500.00
ES33		On 15/09/2033	Spot Bond	9.59000	83.69168		9.67500	83.03482			0.00	0	47,293,617,500.00
ES42		On 25/04/2042	Spot Bond	9.87500	88.36150		9.87500	88.33810			0.00	0	11,400,000,000.00
FIFB01		On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.52582			0.00	0	0.00
FIFB02		On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.22168			0.00	0	0.00
FIFB03		On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.92968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.41408			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.62501			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.24792			0.00	0	7,500,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.61640		100.00000	11.58826			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.30448		100.00000	11.27710			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.10873			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.11351			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.12305			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.13256			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.89500	103.92900		6.89500	103.90955			0.00	0	883,200,000.00
FRB05	On 21/12/2018	Spot Bond	9.14500	97.52907		9.14500	97.50512			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.21307			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21300			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.15369			0.00	20,000,000	10,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.42465			0.00	0	100,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.94500	104.07271		10.94500	104.04224			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	98.44726			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.16000	125.51447		2.16000	126.32965			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000	129.71353		2.19000	264.39013			43,800,000,000.00	20,000,000	10,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.48000	98.35151		2.48000	103.95209			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.73000	99.07733		2.73000	147.14585			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.54000	114.33551		2.54000	197.33226			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.20500	113.73523		7.20500	113.71299			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.02000	58.56981		8.02000	57.86993			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49200	37.40622		9.49200	36.49684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond		9.73000	36.13829		9.73000	35.22785			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.54724			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.83297			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	104.69373			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.32663			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.80888			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.80888			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.50491			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.79458			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06743			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.15766			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05698			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06358			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.08864			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.08010		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.08010		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.15523			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06623			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08119			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08784			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06283			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	112.70947			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.09711			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06505			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.06437		6.00000	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
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.07695			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09189			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.06956			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.07428			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.08729			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.08095			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09112			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09672			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.08707			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.08433			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.07546			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.07405			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09314			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09197			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.08877			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09330			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.07900			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.90242		100.09221	11.87292			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.05847			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.89446			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.06683			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.07604			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.74106			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.21929			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.06187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.06271			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.05638			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.06148			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.08236			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.20143			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.18447			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.06030			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.09589		13.22500	54.07634			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.05648			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.05657			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.08280			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.05943			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.72500	89.06954		3.72500	92.12647			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.06227			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.06227			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.66184			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.75252			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.25510			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.23824			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.05832			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.05680			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.09178			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.06758			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.78054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.07918			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.24130			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.07844			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.06086			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.26123			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		100.00000	12.59999		100.00000	12.50000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.32318			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.06206			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.06174			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.43408			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.05181			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.12550			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.40000	119.72863		3.40000	115.62176			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.06298			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.06370			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	109.66339		3.38000	115.78599			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.12000	99.17950		1.12000	121.12990			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.40000	106.69407		3.40000	115.62176			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.10000	104.92865		2.10000	122.68123			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.17000	103.91326		2.17000	126.18676			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.28079			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	95.27083			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.17414			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.17737			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.05370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.06254			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	107.00736			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.07436			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.07133			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.06331			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.16122			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.06323			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	105.26918			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.07735			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	90.22961			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.40649	100.00000	8.38568				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		14.36672	100.00000	14.32087				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.24000	141.94864		4.24000	141.91032			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.28599			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	102.05339			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.54959			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.62089			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.40740			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.50358			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.05035			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.70000	124.55121		2.70000	253.86446			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.20000	129.60987		2.20000	264.17879			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.92000	122.40072		2.92000	249.47978			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.69235		2.53000	123.01986			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.04948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond		2.06000	127.26830		2.06000	123.35099			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24705			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46944			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.92986			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.89000	93.14395		2.89000	93.12234			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.71803		104.97509	14.67998			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	18.60925		101.07593	18.56272			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.31857		100.44759	11.29043			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.16056			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.12211		100.76967	17.07941			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	104.74753		2.37000	104.72462			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	101.17859			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.44000	96.53547		2.44000	104.35960			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.26725			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.47000	96.25268		2.47000	104.05380			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.53235			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.40000	127.55735		2.40000	329.41215			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.89108			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.83627			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.79340			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.49775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.42590			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.79998			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.45181			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.77000		104.47102		5.77000	104.45462			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.11500		105.48042		6.11500	105.46288			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.16500		104.22591		7.16500	104.20564			0.00	0	20,000,000.00
FRX17	On 15/09/2017	Spot Bond	7.69500		104.89228		7.69500	104.87040			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.90500		111.33929		7.90500	111.31557			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.52000		103.14179		8.52000	103.11802			0.00	0	314,500,000.00
FRX20	On 01/10/2020	Spot Bond	8.80000		108.14528		8.80000	101.72077			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.45500		92.12912		9.45500	92.10561			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.65000		107.74642		9.65000	107.71853			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.51000		95.24747		10.51000	95.22097			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.55000		78.33258		10.55000	78.31047			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.04240			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.04485			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.04690			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.04771			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.04969			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.05291			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.05532			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.06573			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.77856			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.40208			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.98500		103.30299		8.98500	103.27804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.79032			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.17645			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	98.73664			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.47436			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.73714			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.73695			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.73637			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.73752			0.00	33,000,000,000	16,500,000,000.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.19986			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.56347			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.99571			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.01966			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.06595			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.12338			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.20308			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	100.26173			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.52544			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.24969			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.21819			0.00	0	9,400,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.52126			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.22243			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00004		100.00000	0.00004			554,460,000,000,000.00	5,544,600,000	5,544,600,000.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.93520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.33833			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.17293			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.18497			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.88392			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.95041			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.87814			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.76105			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	101.17319			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.58312	103.26124		7.58312	102.27602			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	101.23330			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.93627	103.31378		7.93627	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	101.31058			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.38707	103.38618		8.38707	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	101.40499			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.28013			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.42857			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.48489			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.00000		112.69591		8.00000	112.67189			0.00	0	2,970,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		132.01937		1.97000	269.09166			0.00	0	8,869,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000		135.11564		1.95000	269.52400			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.60000		100.53433		9.60000	100.50872		14,400,000,000,000.00	1,500,000,000	1,200,000,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.59000		100.57526		9.59000	100.54967			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		44.05015		100.00000	43.85431			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		12.82134		100.00000	12.76434			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		66.34222		100.00000	65.84426			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		36.97393		100.00000	36.69641			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		22.46216		100.00000	22.29356			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		11.41945		100.00000	11.33374			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.83000		110.82530		1.83000	110.80273			29,280,000,000.00	16,000,000	84,416,428,300.00
I2038	On 31/01/2038	Spot Bond	2.29000		108.29505		2.29000	108.27167		64,188,700,000,000.00	28,030,000,000	46,571,226,800.00	
I2046	On 31/03/2046	Spot Bond	2.40000		104.78564		2.40000	104.76262			0.00	0	74,080,324,300.00
I2050	On 31/12/2050	Spot Bond	2.33000		112.51665		2.33000	112.49224			69,900,000,000.00	30,000,000	38,432,191,700.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.80000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.09500		106.65037		7.09500	106.62983			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.21623			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.26563			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.28097			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.72000		102.84134		6.72000	102.82269			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.59500		106.45673		7.59500	106.43480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond		8.33500	108.52679		8.33500	108.50231			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.65000	102.03636		6.65000	102.01816			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.07846			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.60596			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.09000	112.99470		4.09000	112.96485			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.41500	104.88535		7.41500	104.86460			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.82385			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.87711			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.94000	105.75151		0.94000	126.96530			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.13000	105.68183		2.13000	126.60245			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.46763			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.56786			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.00500	104.68197		8.00500	104.65939			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.24486			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.97213			0.00	20,000,000	10,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.65755			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.57500	97.76877		8.57500	97.74622			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.09000	94.75257		9.09000	94.72969			0.00	0	50,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.32139			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.08500	98.99009		8.08500	98.96854			485,100,000,000.00	60,000,000	0.00
IBL50	On 02/08/2020	Spot Bond		9.14000	102.32282		9.14000	103.32321			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.88435			0.00	0	5,000,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.91325			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.35500	101.82515		7.35500	102.60075			0.00	0	20,000,000.00
IBL55	On 31/07/2018	Spot Bond		8.35500	101.39067		8.35500	102.26057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00293	100.00000	0.00292				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.02734				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000	0.00000	101.07812				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.76000		104.84574	8.76000	99.27560				0.00	0	20,000,000.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.89947	5.00000	100.88578				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.89947	5.00000	100.88578				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.97863	5.00000	101.96494				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.89947	5.00000	100.88578				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.11114	4.00000	101.10007				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.58212				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.53994				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.80713				0.00	0	2,500,000,000.00
IFM01	On 31/03/2016	Spot Bond	9.20000		109.49926	9.20000	109.47221				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.86534				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.86534				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.73923				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.47819	100.00000	7.45967				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.00668				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.77649				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.66808				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.09500		102.21297	9.09500	102.18785				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.43955				0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.61171				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.19858				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.28472				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN191U	On 16/05/2017	Spot Bond	100.00000		6.34188	100.00000	6.32208				0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000		82.20721	100.00000	82.02247				0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.25000		99.79903	5.25000	99.71315			142,800,000,000,000.00	27,200,000,000	13,600,000,000.00	
INA403	On 14/01/2014	Spot Bond	5.25000		99.69885	5.25000	99.61315				0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.35000		99.59127	5.35000	99.50412				0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.35000		99.48960	5.35000	99.40263				0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.35000		99.38815	5.35000	99.30135				0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.35000		99.28690	5.35000	99.20028				0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.45000		99.17077	5.45000	99.08274				0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.45000		99.06808	5.45000	98.98023				0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.45000		98.96561	5.45000	98.87794				0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.45000		98.86334	5.45000	98.77586				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.81543				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.60452				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.93249				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.84072		104.98758	10.84072	104.11787				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.84072		102.83366	10.84072	102.70865				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.99978				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.34617				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00015				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.45142	6.50000	101.43360				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.06426				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.46152				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.53236				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.53236			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.63661			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.73690			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.15131			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.38694			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.10640			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.08312			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.16460			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.65887			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.70092			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.36783			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.08794			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.02449			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.35241			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.50411			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.40068			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.04636			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.09191			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.20917			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	87.23267		100.00000	87.03074			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.07293			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.34737			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.38492			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.25901			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.28761			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.30672			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.10500	103.69861		8.10500	103.67598			0.00	0	10,000,000.00
IPL4	On 29/03/2014	Spot Bond		6.13000	102.87859		6.13000	102.86159			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.27938			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.48500	106.42041		8.48500	106.39599			0.00	0	100,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.40648			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.40178			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.62304			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00019			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.27500	103.18749		8.27500	103.16450			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.13024			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.37309			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.22000	97.76042		3.22000	117.10951			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.91000	95.52746		3.91000	128.28886			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.79846			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.53186			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.50647			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.23332			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	99.92047			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.83000	90.43490		3.83000	91.20112			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.83000	90.35951		3.83000	97.34902			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.26932			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.87121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.19858			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.64500		108.98772		11.64500	108.95364			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.28783			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.91000		94.51367		3.91000	128.28886			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.41578			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.07555			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.54666			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.25000		99.77039		5.25000	99.68456			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.25000		99.67027		5.25000	99.58461			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.35000		99.56220		5.35000	99.47510			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.35000		99.46060		5.35000	99.37367			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.35000		99.35920		5.35000	99.27246			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.35000		99.24357		5.35000	99.17144			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.45000		99.14141		5.45000	99.05343			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.45000		99.03878		5.45000	98.95098			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.45000		98.93637		5.45000	98.84875			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.45000		98.83416		5.45000	98.74673			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.80631			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.00802			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.03445			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.96547			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.38444			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.10770			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.87490			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.85336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.65885			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.87117			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.55760			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.61079			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.38454			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.28770			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.29726			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.31637			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.23036			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.16460			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.00798			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.06939			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.67817			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.88367			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.68002			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	83.41668		100.00000	83.22922			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	83.89058		100.00000	83.63636			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	71.99211		100.00000	71.85039			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.03062			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	43.13711		100.00000	43.03260			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.28731			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.54022		100.00000	14.50500			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.35873			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	47.79006		100.00000	47.43136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG08U	On 28/11/2014	Spot Bond	100.00000		50.99475	100.00000	50.61199				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		57.67489	100.00000	57.49482				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.36905				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.19902				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.61000		141.10908	8.61000	141.07622				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.36305				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.13208				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.97520				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.58500		99.94736	8.58500	99.92454				0.00	0	150,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.73500		69.38683	8.73500	97.84032				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.24000		101.55811	9.24000	102.87497				0.00	0	50,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.27884				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.09500		99.63309	11.09500	99.60353				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.30554				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.82554				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.88580				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.95798				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.79909				0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.74271				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.10593				0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.49526				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.25114				0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000	0.00000	98.92299				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		77.16702	100.00000	77.00422				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		45.74683	100.00000	45.64530				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ09U	On 14/11/2014	Spot Bond	100.00000		47.79006	100.00000	47.43136				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.17297				0.00	0	0.00
MAQ10U	On 30/12/2013	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		88.16425	100.00000	87.95181				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		38.51775	100.00000	38.21894				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.65510				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.68760				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.62508				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.59001				0.00	0	500,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.16628				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.87731				0.00	0	3,500,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	102.62478				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.89832				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.26374				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.20394				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.22138				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.63545				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.69136				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.07528				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		92.84118	100.00000	92.60965				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		88.38758	100.00000	88.17763				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		96.92772	100.00000	96.67726				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		53.14001	100.00000	53.00842				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		41.37462	100.00000	41.27438				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		13.48849	100.00000	13.45509				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		32.93089	100.00000	32.84934				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.49500		103.96073	8.49500	103.93696				0.00	0	180,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.19970				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.18492				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.15696				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.30257				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.31275				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.36355				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	103.19393				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	103.35702				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.82000		103.75879	7.82000	103.73693				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.56500		107.47492	8.56500	107.45042				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.43500		107.85973	9.43500	107.83271				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.42000		103.81693	5.42000	103.80168			2,168,000,000,000.00	400,000,000	1,360,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.04728				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.04930				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.44000		103.67009	9.44000	103.64323				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.09500		104.57220	7.09500	104.55206				0.00	0	5,540,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.44975				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.74500		100.68501	8.74500	100.66135				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.35071	100.00000	9.30867				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.43024				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.44500		100.66658	8.44500	100.64371				0.00	0	200,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.55000		106.48365	6.55000	106.46500				0.00	0	150,000,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond	7.19500	107.29416		7.19500	107.27355			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.39000	109.75801		8.39000	109.73350			0.00	0	90,000,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.35488		100.89771	6.33936			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.43947		100.61875	6.42378			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	100.65869			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.66937			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.68099			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.69154			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.69667			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.76037			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.83439			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.26642		100.00000	0.26577			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.26642		100.00000	0.26577			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.89500	96.93522		8.89500	96.91192			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.04500	101.88286		7.04500	102.51197			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.22320			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.96000	105.44424		8.96000	100.40120			0.00	0	103,800,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.33468			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.67322			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.12174			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.83609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.77682				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.96099				0.00	0	1,200,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.40725				0.00	50,000,000	50,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.79500		108.90484	6.79500	108.88474				815,400,000,000.00	120,000,000	1,850,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.44250				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.41500		116.57369	8.41500	116.54716				0.00	0	70,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.78500		32.93486	10.78500	32.92561				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.34500		104.61959	7.34500	104.59886				0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.19034				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.25886				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.51000		102.54888	6.51000	102.53088				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.11921				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.54500		106.04329	7.54500	106.02160				0.00	0	2,450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00002				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	100.55174				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.84378				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.51796				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.35892				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.40596				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000	0.00000	86.93543				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.38312				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.09757			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.20195			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.03038			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.43091			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	83.07035			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.26584			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.18469			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.39572			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.73798			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.05190			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.04867			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.43124			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.04669			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.04979			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.04975			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.04500	106.78180		8.04500	106.75853			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.30462			0.00	100,000,000	100,000,000.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.49736			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.68000	103.70762		5.68000	103.69160			0.00	0	70,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.18963			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.83500	113.09247		11.83500	113.05655			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.32462			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.97945			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.30093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.45162			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000		160.10554		2.21000	160.07120			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.49000		108.14416		8.49000	108.11972			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.19293			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.12000		107.04839		9.12000	107.20650			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.54783			0.00	0	20,000,000.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.73366			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.51935			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.51422			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.53528			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.32000		107.03051		9.32000	108.50050			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.55635			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.53533			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.54789			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.52000		107.01292		9.52000	107.16533			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.58997			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.56476			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.55629			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.71550			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.66444			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.57309			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.54500		103.27316		6.54500	103.25505			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.23500		116.80766		8.23500	116.78177			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.69000		123.47149		8.69000	123.44248			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.10500		165.95594		2.10500	165.92082			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	9.29000	124.44449		9.29000	124.41345			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.20699			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.17462			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.23556			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.94213			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.71209			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00009			0.00	0	200,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.52826			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.68071			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.45106		100.00000	16.41120			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	30.23189		100.00000	30.15866			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.32500	105.84931		6.32500	105.83122			0.00	0	879,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	9.79201		100.00000	9.76829			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.32000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	46.67545		100.00000	46.56238			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.03010			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.16304			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.80384			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.66618			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.60040			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.47009			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00757			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.85300			0.00	0	2,000,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.40319			0.00	0	30,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.09915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.09739			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.10847			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.10315			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.09948			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.11463			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.10793			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.10330			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.12143			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.11351			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.10777			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.95034			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.98081			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.99452			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.02499			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.15592			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.18636			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.68325			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.05040			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.09500		108.87053		6.09500	108.85248			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.30000		96.28481		5.30000	96.27089			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.03000		38.90258		8.03000	38.89417			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.04500		115.73650		6.09500	115.63004		2,026,780,899,000,000.00	35,282,200,000	26,954,317,000.00	
R158	On 15/09/2015	Spot Bond	6.09500		115.64923		6.09500	115.63004			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.99500		90.31915		5.99500	90.30441			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.09500		122.03290		6.09500	122.01266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	5.92500	85.29637	5.92500	85.28261					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.14500	118.75004	8.21000	118.14492				2,892,753,765,000,000.00	55,157,000,000	14,668,411,200.00	
R187P	On 21/12/2026	Spot Bond	7.95000	36.31842	7.95000	36.31064					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.87000	33.95825	7.87000	33.95105					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000	275.05418	1.70000	274.99902				19,423,681,500,000.00	11,425,695,000	40,340,715,900.00	
R201	On 21/12/2014	Spot Bond	4.89500	103.75930	4.93000	103.71101				8,321,500,000,000.00	1,700,000,000	00,036,037,300.00	
R202	On 07/12/2033	Spot Bond	2.06000	212.00253	2.05000	212.27646				1,593,204,000,000.00	773,400,000	64,758,452,000.00	
R2023	On 28/02/2023	Spot Bond	7.78500	102.21823	7.84500	101.80951				982,691,208,000,000.00	26,228,800,000	33,315,368,700.00	
R203	On 15/09/2017	Spot Bond	6.83000	106.86214	6.88500	106.65909				2,762,722,706,000,000.00	04,498,200,000	77,150,567,200.00	
R2030	On 31/01/2030	Spot Bond	8.82000	98.41484	8.82000	96.15604				81,144,000,000,000.00	9,200,000,000	80,040,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.11000	97.51574	9.11000	97.49214				204,975,000,000,000.00	22,500,000,000	48,178,109,300.00	
R204	On 21/12/2018	Spot Bond	7.08500	103.85628	7.14500	103.58234				772,184,858,022,500.00	08,988,688,500	85,326,802,400.00	
R2048	On 28/02/2048	Spot Bond	9.18000	98.29068	9.18000	98.26631				2,789,343,000,000,000.00	03,850,000,000	20,079,800,000.00	
R206	On 15/01/2014	Spot Bond	5.18000	103.42708	5.23000	103.40920				478,632,000,000,000.00	92,400,000,000	51,522,200,000.00	
R207	On 15/01/2020	Spot Bond	7.38000	102.55855	7.44000	102.25086				523,160,820,000,000.00	70,889,000,000	82,213,981,200.00	
R208	On 31/03/2021	Spot Bond	7.54500	97.17546	7.61000	96.80748				1,071,405,851,290,500.00	42,002,100,900	91,225,218,600.00	
R209	On 31/03/2036	Spot Bond	8.93500	75.68314	9.02000	75.02104				2,455,141,430,000,000.00	74,778,000,000	65,742,504,900.00	
R210	On 31/03/2028	Spot Bond	2.01000	160.27351	2.01000	160.24002				1,384,890,000,000.00	689,000,000	20,919,715,000.00	
R211	On 31/01/2017	Spot Bond	0.24000	129.65795	0.24000	129.63712				1,536,576,000,000.00	6,402,400,000	25,835,250,100.00	
R212	On 31/01/2022	Spot Bond	1.56000	131.94169	1.56000	131.91579				8,338,200,000,000.00	5,345,000,000	57,117,092,500.00	
R213	On 28/02/2031	Spot Bond	8.75000	86.79801	8.82000	86.23388				1,038,187,500,000,000.00	18,650,000,000	62,592,083,800.00	
R214	On 28/02/2041	Spot Bond	9.12500	75.82504	9.12500	75.80635				4,963,881,375,000,000.00	43,987,000,000	98,073,679,700.00	
R225C	On 15/03/2014	Spot Bond	4.79000	98.94819	4.79000	98.93535					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	4.90000	96.55701	4.90000	96.54409					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.15500	92.84985	6.15500	92.83431					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond		5.99500	90.31915		5.99500	90.30441			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.91500	87.84224		5.91500	87.82810			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.92500	85.29637		5.92500	85.28261			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		4.94000	97.58954		4.94000	97.58954			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		4.98500	97.61364		4.98500	97.60063			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		4.93500	95.28010		4.93500	95.26734			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.06500	91.47263		6.06500	91.45761			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.93500	89.00382		5.93500	88.98952			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.91500	86.48060		5.91500	86.46675			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.97500	83.85011		5.97500	83.83655			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.86000	79.01613		6.86000	79.00149			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.91000	76.24850		6.91000	76.23427			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.15000	72.93853		7.15000	72.92445			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.13000	70.48889		7.13000	70.47532			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.11000	68.13469		7.11000	68.12161			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.10000	65.83373		7.10000	65.82112			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.40000	62.39306		7.40000	62.38060			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.38000	60.24807		7.38000	60.23608			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.53000	57.47794		7.53000	57.46627			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.50000	55.52056		7.50000	55.50933			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.47000	53.64537		7.47000	53.63456			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.44000	51.84852		7.44000	51.83811			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.40000	50.17227		7.40000	50.16225			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.36000	48.56897		7.36000	48.55933			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.15000	43.25249		8.15000	43.24300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R346C		On 21/12/2024	Spot Bond	8.11000	41.73492		8.11000	41.72581			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.07000	40.28611		8.07000	40.27735			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	8.03000	38.90258		8.03000	38.89417			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	7.99000	37.58105		7.99000	37.57297			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	7.95000	36.31842		7.95000	36.31064			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	7.91000	35.11174		7.91000	35.10426			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.87000	33.95825		7.87000	33.95105			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.16276			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.67300			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.60500			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.67925			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.51377			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	13.91551		100.00000	13.88180			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	4.07949		100.00000	4.06960			0.00	0	0.00
RCSC12		On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.25344			0.00	0	0.00
RCSC14		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.30908			0.00	0	0.00
RDFB01		On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.50722			0.00	0	0.00
RDFB02		On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.22568			0.00	0	0.00
RDFB03		On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.51566			0.00	0	0.00
RDFC08		On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES06		On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.21066			0.00	0	0.00
RES12		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.60238			0.00	0	0.00
RES15		On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.37022			0.00	0	0.00
RES18		On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.89765			0.00	0	0.00
RES24		On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.25932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.27364			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.12145			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.14711			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.62432			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.45460			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.36510			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	101.45210			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.76566			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.62619			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.44880			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.44880			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.89289			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.87954			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.34618			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.27586			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.20636		12.35000	107.17145			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.30858			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.02072		100.00000	12.98918			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.26755			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.70640			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.63474			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.40722			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.51778			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.62750			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.52951		100.00000	1.52572			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		10.37893		100.00000	10.35379			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.30001		100.00000	15.26295			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.52668		100.00000	12.51134			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		28.23575		100.00000	28.02381			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.40116			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	102.22495			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.91000		107.34230		8.91000	107.31660			0.00	0	880,000,000.00
RW23	On 10/12/2023	Spot Bond	9.09500		97.34988		9.09500	103.01478			0.00	0	20,000,000.00
RW28	On 10/12/2028	Spot Bond	9.97000		89.32553		9.97000	102.47279			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.98212			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.39500		109.72457		7.39500	109.70256			0.00	0	3,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.56736			0.00	20,000,000	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.93500		102.96130		8.93500	102.93658			0.00	0	1,650,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.19337			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.11998			0.00	2,200,000,000	3,150,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.08493			0.00	0	200,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.23076			0.00	20,000,000	10,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.20652			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.34500		103.80907		7.34500	103.78838			5,876,000,000,000.00	800,000,000	7,660,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.74500		100.49568		8.74500	100.47205			104,940,000,000.00	12,000,000	463,000,000.00
SBK11	On 09/04/2014	Spot Bond	1.84000		132.48524		1.84000	132.45758			36,800,000,000.00	20,000,000	10,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.55500		113.14087		7.55500	113.11769			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.41500		113.37809		7.41500	113.35528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond		7.34500	113.49696		7.34500	113.47434			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.28500	102.14808		8.28500	102.12518			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.49000	113.25092		7.49000	113.22791			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.45500	113.31024		7.45500	113.28733			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.10768			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.26585			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.79899			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.93500	105.33786		7.93500	105.31523			0.00	0	20,000,000.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.78681			0.00	0	5,000,000,000.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.46366			0.00	0	100,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99979			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.26000	104.92242		9.26000	104.89633			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.86000	102.40473		9.86000	102.37750			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.77077			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.89137			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.80542			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.52196			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.63500	101.72212		8.63500	101.69837			0.00	0	260,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	7.05603		100.00000	6.99516			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.91000	95.37525		8.91000	95.35228			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.31000	96.97830		9.31000	96.95392			0.00	0	60,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.27500	114.71882		7.27500	114.69656			145,500,000,000.00	20,000,000	110,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.23000	129.29948		2.23000	263.54591			44,600,000,000.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond		0.94000	105.75151		0.94000	126.96530			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
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	8.78377		100.00000	8.76202			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.65580		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	111.30957		1.51000	124.83821			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.45142		6.50000	101.43360			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.09700			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.87477			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19609			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.91500	99.39460		8.91500	99.37090			0.00	0	40,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.22933			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.37162			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.87611			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	11.50581		100.00000	11.41945			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.20667			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.39500	108.71697		7.39500	108.69551			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.74500	101.49553		8.74500	102.88515			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.28500	102.14808		8.28500	102.12518			0.00	0	1,860,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.65858				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.57947				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.72239				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.58387				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.00691				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.98500		103.57373	7.98500	103.55157				0.00	0	10,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.43868				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.40262				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.24044				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.29000		95.73123	9.29000	95.70736				0.00	0	2,520,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.41447				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.92381				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.13775				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.21800		88.69314	9.21800	88.67117				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.28000		88.39709	9.28000	88.37506				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.17500		102.51184	6.17500	102.49472				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.70000		96.46457	8.70000	96.44225				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.02583				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.06500		102.84385	8.06500	102.82140				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.99500		114.09393	6.99500	114.07226				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.58000		102.57305	2.58000	102.94120				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.09500		100.99290	8.09500	99.65909				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.60282				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.68055				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.50980				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond	9.63000	106.45674		9.63000	106.42924			0.00	0	7,500,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.36374			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.37488			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.02049			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.05000	77.64620		10.05000	77.46342			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.37485			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.57766			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.47524			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.47575			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.37377			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.26825			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.22176			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.16395			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.17698			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.16469			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.16274			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.07603			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.05844			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.96864			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.90682			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.84963			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.66566			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.74317			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.55500	112.66027		6.55500	112.64030			0.00	0	280,300,000.00
SZ25	On 30/09/2025	Spot Bond	8.81000	103.45215		8.81000	103.42765			0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000		72.04618	100.00000	71.88760				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		62.48019	100.00000	62.32882				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		20.05625	100.00000	20.00766				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	5.88000		102.60351	5.88000	102.58720				0.00	0	6,000,000.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.08477				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.80386				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.53236				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.36596				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.13098				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.91978				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.34500		106.65981	7.34500	106.63890				0.00	0	20,000,000.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.56827				0.00	300,000,000	150,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.16223				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.19803				0.00	0	10,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.37421	7.83000	103.35263				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.14254				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.18729				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.08151				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.14254				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.18729				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		77.80242	7.16000	103.06646				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.27496				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.26781				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.43939				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.41617				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.11613			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.03620			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.14075			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.19803			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.04563		8.73000	103.68127			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.84145			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.88000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.61500	96.98577		8.61500	101.08977			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.27854			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.93314			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.43582			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.05921			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.99177			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.48254			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.20179			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.79835		101.06155	6.78172			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.13537			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.32438			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.29642			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.36793			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.12324			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14959			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.17479			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.19279			0.00	0	30,000,000.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.17479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.19279			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.20179			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.16399			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19279			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.29176			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.29176			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.29176			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.43565			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.47161			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.42666			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.14487			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.18969			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.17177			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.88570			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.91500		106.80168		7.91500	106.77891			0.00	0	6,080,000,000.00
TL20	On 22/02/2020	Spot Bond	7.61500		97.26552		7.61500	97.22039			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.81500		105.74119		7.81500	105.71880			0.00	0	04,332,543,000.00
TN20	On 17/09/2020	Spot Bond	8.76000		111.52225		8.76000	111.49584			0.00	0	26,931,117,800.00
TN23	On 06/11/2023	Spot Bond	9.04500		112.70657		9.04500	112.67903			0.00	0	8,360,000,000.00
TN25	On 19/08/2025	Spot Bond	9.36000		104.23594		9.36000	104.21003			0.00	0	14,810,000,000.00
TN27	On 14/11/2027	Spot Bond	9.36000		97.43084		9.36000	97.40623		505,440,000,000.00	54,000,000	7,372,517,800.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.94304			0.00	20,000,000	10,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.55205			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.82979			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.68845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.70810			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.71008			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.80683			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.00733			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.29066			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.34333			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.37491			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.81278		10.00000	99.78606			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.81744		9.75000	99.79139			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.82088		100.00000	9.79556			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.33572			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.31001			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.20330			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.94845			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.70221			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.94100			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.74812			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.71004			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.48721			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.51959			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.07680			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.80091			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.64291			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	97.40339			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.09115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC02U	On 17/04/2014	Spot Bond	100.00000		75.42286	100.00000	74.53553				0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.03216				0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.00267				0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.88471				0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.61941				0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.57944				0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.52088				0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.16274				0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.15544				0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.57944				0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.00640				0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.58158				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.01000		112.11402	9.01000	112.08673				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.44898				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.27621				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.72198				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.22500		105.80121	9.22500	105.77485				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.89568				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.93630				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.79971				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.82892				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.83022				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	99.88227				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	99.87858				0.00	0	200,000,000.00
WS04	On 30/05/2016	Spot Bond	6.45500		114.23284	6.45500	114.21279				0.00	0	9,679,926,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	0.72000	242.92822	0.72000	242.88605				0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.39500	104.14010	6.39500	104.12199				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.39000	105.43469	7.39000	105.41355				0.00	0	8,200,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.70000	106.31603	7.70000	106.29384				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.06500	105.25492	8.06500	105.23193				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.15000	105.30308	8.15000	105.27984				0.00	0	1,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.04500	91.35068	6.04500	91.33589				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.95500	98.70031	4.95500	98.68708				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.96500	97.48665	4.96500	97.47366				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.97500	89.84586	5.97500	89.83133				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.94500	95.54145	4.94500	95.52856				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.04500	91.33589	6.04500	91.32111				0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.09000	66.91990	7.09000	66.90702				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	28.28447	100.00000	28.23081				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	14.97133	100.00000	14.94292				0.00	0	0.00
Total for j-Bonds :										26,556,872,923,813,000.00	5,983,084,400	18 058 485 600.00
Grand Total:										26,556,873,387,809,100.00	5,983,122,077	18 060 555 117.00