



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 23/12/2013

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	10.30770	10.30770		10.37970	10.37970		11.57	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	757.70000	0.75770	829.70750	0.82971	757.700	11.57	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	0.00000	0.00000	0.00750	0.00001	0.000	11.57	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	0.00000	0.00000	0.00870	0.00001	0.000	11.57	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	717.70000	0.71770	789.70870	0.78971	717.700	11.57	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	707.70000	0.70770	779.70900	0.77971	707.700	11.57	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	0.00000	0.00000	0.00900	0.00001	0.000	11.57	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	697.70000	0.69770	769.70940	0.76971	697.700	11.57	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	0.00000	0.00000	0.00940	0.00001	0.000	11.57	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Call	207.70000	0.20770	280.51900	0.28052	207.700	11.57	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.10	Put	0.00000	0.00000	0.81900	0.00082	0.000	11.57	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Call	0.00000	0.00000	7.56020	0.00756	0.000	11.57	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.51	Put	202.30000	0.20230	137.86020	0.13786	202.300	11.57	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	0.00000	0.00000	0.16140	0.00016	0.000	11.57	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	532.30000	0.53230	460.46140	0.46046	532.300	11.57	0	0.00
\$ / R	On 03/01/2014	Any day expiry			10.31960	10.31960	10.39410	10.39410		11.07	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Call	327.15560	0.32716	400.70360	0.40070	327.156	12.63	0	400.00
\$ / R	On 03/01/2014	Any day expiry	10.00	Put	7.55560	0.00756	6.60360	0.00660	7.556	12.63	0	0.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Call	29.00010	0.02900	55.85540	0.05586	29.000	12.84	0	201.00
\$ / R	On 03/01/2014	Any day expiry	10.50	Put	209.40010	0.20940	161.75540	0.16176	209.400	12.84	0	0.00
\$ / R	On 21/01/2014	Any day expiry			10.35280	10.35280	10.43140	10.43140		11.83	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	296.44600	0.29645	365.24460	0.36524	296.446	11.63	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	43.64600	0.04365	33.84460	0.03384	43.646	11.63	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	166.26360	0.16626	134.03360	0.13403	166.264	12.12	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	119.06360	0.11906	165.43360	0.16543	119.064	12.12	0	500.00
\$ / R	On 28/01/2014	Any day expiry			10.36570	10.36570	10.44380	10.44380		12.14	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,065.70480	2.06570	2,143.80730	2.14381	2,065.705	17.95	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00480	0.00000	0.00730	0.00001	0.005	17.95	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	305.77710	0.30578	372.55140	0.37255	305.777	11.88	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	60.07710	0.06008	48.75140	0.04875	60.077	11.88	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	107.17670	0.10718	144.14660	0.14415	107.177	12.97	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	251.47670	0.25148	210.34660	0.21035	251.477	12.97	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	104.26190	0.10426	140.53760	0.14054	104.262	13.03	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	258.56190	0.25856	216.73760	0.21674	258.562	13.03	0	0.00

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	101.42350		0.10142		137.01120	0.13701	101.424	13.08	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	265.72350		0.26572		223.21120	0.22321	265.723	13.08	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.41140		10.41140		10.48880	10.48880		13.00	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,111.60210		2.11160		2,189.04460	2.18904	2,111.602	17.48	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.20210		0.00020		0.24460	0.00024	0.202	17.48	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	478.27150		0.47827		546.00930	0.54601	478.272	12.34	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	66.87150		0.06687		57.20930	0.05721	66.871	12.34	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	329.59300		0.32959		291.80320	0.29180	329.593	13.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	170.99300		0.17099		210.60320	0.21060	170.993	13.71	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	167.88010		0.16788		207.01340	0.20701	167.880	13.75	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	336.48010		0.33648		298.21340	0.29821	336.480	13.75	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	164.82180		0.16482		203.48330	0.20348	164.822	13.79	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	343.42180		0.34342		304.68330	0.30468	343.422	13.79	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.41290		10.41290		10.49030	10.49030		13.02	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	155.75120		0.15575		192.81600	0.19282	155.751	13.98	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	372.85120		0.37285		332.51600	0.33252	372.851	13.98	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.41450		10.41450		10.49190	10.49190		13.06	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,327.32580		1.32733		1,404.93890	1.40494	1,327.326	14.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	2.82580		0.00283		3.03890	0.00304	2.826	14.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	2.91710		0.00292		3.13110	0.00313	2.917	14.31	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,317.41710		1.31742		1,395.03110	1.39503	1,317.417	14.31	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,307.51140		1.30751		1,385.12610	1.38513	1,307.511	14.28	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	3.01140		0.00301		3.22610	0.00323	3.011	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.44140		10.44140		10.51910	10.51910		13.37	350,089,700.60	33,529	680,538.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,741.51350		2.74151		2,819.27820	2.81928	2,741.513	19.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.11350		0.00011		0.17820	0.00018	0.113	19.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,241.78620		2.24179		2,319.62000	2.31962	2,241.786	17.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.38620		0.00039		0.52000	0.00052	0.386	17.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,742.99850		1.74300		1,820.94480	1.82094	1,742.999	15.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	1.59850		0.00160		1.84480	0.00184	1.598	15.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	8.02370		0.00802		8.26270	0.00826	8.024	13.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,199.42370		1.19942		1,277.36270	1.27736	1,199.424	13.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	875.16940		0.87517		951.55570	0.95156	875.169	12.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	23.76940		0.02377		22.45570	0.02246	23.769	12.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	865.96610		0.86597		942.28790	0.94229	865.966	12.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	24.56610		0.02457		23.18790	0.02319	24.566	12.85	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	25.38660		0.02539		23.94130	0.02394	25.387	12.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	856.78660		0.85679		933.04130	0.93304	856.787	12.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	775.29170		0.77529		850.82090	0.85082	775.292	12.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	33.89170		0.03389		31.72090	0.03172	33.892	12.71	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	730.98790		0.73099		806.00760	0.80601	730.988	12.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	39.58790		0.03959		36.90760	0.03691	39.588	12.64	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	46.07100		0.04607		42.79340	0.04279	46.071	12.57	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	687.47100		0.68747		761.89340	0.76189	687.471	12.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	603.10950		0.60311		676.03770	0.67604	603.109	12.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	61.70950		0.06171		56.93770	0.05694	61.709	12.43	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	525.38980		0.52539		593.81950	0.59382	525.390	12.46	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	83.98980		0.08399		74.71950	0.07472	83.990	12.46	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	132.16940		0.13217		117.72270	0.11772	132.169	12.76	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	423.56940		0.42357		486.82270	0.48682	423.569	12.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	392.81070		0.39281		454.10860	0.45411	392.811	12.87	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	151.41070		0.15141		135.00860	0.13501	151.411	12.87	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	380.95760		0.38096		441.44740	0.44145	380.958	12.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	159.55760		0.15956		142.34740	0.14235	159.558	12.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	172.26280		0.17226		153.81350	0.15381	172.263	12.97	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	363.66280		0.36366		422.91350	0.42291	363.663	12.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	336.12520		0.33613		393.24360	0.39324	336.125	13.07	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	194.72520	0.19473		174.14360	0.17414	194.725	13.07	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	330.80800	0.33081		387.49220	0.38749	330.808	13.09	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	199.40800	0.19941		178.39220	0.17839	199.408	13.09	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	208.96820	0.20897		187.07450	0.18707	208.968	13.13	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	320.36820	0.32037		376.17450	0.37617	320.368	13.13	0.00	0	2,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	315.24120	0.31524		370.60810	0.37061	315.241	13.15	0.00	0	2,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	213.84120	0.21384		191.50810	0.19151	213.841	13.15	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	310.17920	0.31018		365.10050	0.36510	310.179	13.17	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	218.77920	0.21878		196.00050	0.19600	218.779	13.17	0.00	0	3,100.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	244.40390	0.24440		219.37490	0.21937	244.404	13.27	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	285.80390	0.28580		338.47490	0.33847	285.804	13.27	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	262.96090	0.26296		313.35040	0.31335	262.961	13.37	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	271.56090	0.27156		244.25040	0.24425	271.561	13.37	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	243.57060	0.24357		289.69690	0.28970	243.571	13.57	0.00	0	10,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	302.17060	0.30217		270.59690	0.27060	302.171	13.57	75,542.65	250	3,200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	334.19750	0.33420		300.37120	0.30037	334.198	13.77	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	225.59750	0.22560		269.47120	0.26947	225.598	13.77	0.00	0	50.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	208.96400	0.20896		250.62890	0.25063	208.964	13.97	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	367.56400	0.36756		331.52890	0.33153	367.564	13.97	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	205.78980	0.20579		247.02140	0.24702	205.790	14.01	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	374.38980	0.37439		337.92140	0.33792	374.390	14.01	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	402.18410	0.40218		364.00380	0.36400	402.184	14.17	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	193.58410	0.19358		233.10380	0.23310	193.584	14.17	0.00	0	6.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	184.92610	0.18493		223.18870	0.22319	184.926	14.29	0.00	0	11,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	423.52610	0.42353		384.08870	0.38409	423.526	14.29	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	179.38120	0.17938		216.81850	0.21682	179.381	14.37	0.00	0	24,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	437.98120	0.43798		397.71850	0.39772	437.981	14.37	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	512.78520	0.51279		468.58490	0.46858	512.785	14.76	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	154.18520	0.15419		187.68490	0.18768	154.185	14.76	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	143.04270	0.14304		174.69440	0.17469	143.043	14.96	0.00	0	1,700.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	551.64270	0.55164		505.59440	0.50559	551.643	14.96	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	132.77860	0.13278		162.66270	0.16266	132.779	15.16	0.00	0	100.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	591.37860	0.59138		543.56270	0.54356	591.379	15.16	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	673.51170	0.67351		622.11540	0.62212	673.512	15.58	0.00	0	1,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	114.91170	0.11491		141.21540	0.14122	114.912	15.58	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	100.03500	0.10004		123.17800	0.12318	100.035	16.01	0.00	0	400.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	758.63500	0.75864		704.07800	0.70408	758.635	16.01	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	93.46930	0.09347		115.32030	0.11532	93.469	16.23	0.00	0	250.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	802.06930	0.80207		746.22030	0.74622	802.069	16.23	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	846.01980	0.84602		788.95490	0.78895	846.020	16.45	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	87.41980	0.08742		108.05490	0.10805	87.420	16.45	0.00	0	2,900.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	81.84610	0.08185		101.33560	0.10134	81.846	16.67	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	890.44610	0.89045		832.23560	0.83224	890.446	16.67	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	59.81170	0.05981		74.53500	0.07454	59.812	17.75	0.00	0	10,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,118.41170	1.11841		1,055.43500	1.05543	1,118.412	17.75	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,352.91040	1.35291		1,286.64750	1.28665	1,352.910	18.77	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	44.31040	0.04431		55.74750	0.05575	44.310	18.77	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	33.66130	0.03366		42.60110	0.04260	33.661	19.79	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,592.26130	1.59226		1,523.50110	1.52350	1,592.261	19.79	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	26.21260	0.02621		33.31770	0.03332	26.213	20.81	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,834.81260	1.83481		1,764.21770	1.76422	1,834.813	20.81	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,079.50380	2.07950		2,007.54890	2.00755	2,079.504	21.83	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	20.90380	0.02090		26.64890	0.02665	20.904	21.83	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	19.63880	0.01964		24.23920	0.02424	19.639	22.70	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,228.23880	2.22824		2,155.13920	2.15514	2,228.239	22.70	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	19.47110	0.01947		23.98110	0.02398	19.471	23.04	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,278.07110	2.27807		2,204.88110	2.20488	2,278.071	23.04	0.00	0	0.00	

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	2,427.66110	2.42766	2,354.23230	2.35423	2,427.661	24.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	19.06110	0.01906	23.33230	0.02333	19.061	24.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	18.77330	0.01877	22.84540	0.02285	18.773	25.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,577.37330	2.57737	2,503.74540	2.50375	2,577.373	25.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	7.59370	0.00759	10.03870	0.01004	7.594	29.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,816.19370	3.81619	3,740.93870	3.74094	3,816.194	29.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	5.31880	0.00532	7.14340	0.00714	5.319	29.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,063.91880	4.06392	3,988.04340	3.98804	4,063.919	29.06	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.44460	10.44460	10.52230	10.52230		13.40	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,360.04100	1.36004	1,438.07460	1.43807	1,360.041	14.19	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	5.44100	0.00544	5.77460	0.00577	5.441	14.19	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,350.19990	1.35020	1,428.23080	1.42823	1,350.200	14.16	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	5.59990	0.00560	5.93080	0.00593	5.600	14.16	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,340.36310	1.34036	1,418.39130	1.41839	1,340.363	14.12	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	5.76310	0.00576	6.09130	0.00609	5.763	14.12	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.45570	10.45570	10.53340	10.53340		13.47	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,156.41930	2.15642	2,234.33110	2.23433	2,156.419	16.67	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.71930	0.00072	0.93110	0.00093	0.719	16.67	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	123.50570	0.12351	112.60730	0.11261	123.506	12.77	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	479.20570	0.47921	546.00730	0.54601	479.206	12.77	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry			10.50180	10.50180	10.58030	10.58030		14.19	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,204.20560	2.20421	2,282.83980	2.28284	2,204.206	16.82	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	2.40560	0.00241	2.53980	0.00254	2.406	16.82	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	669.40370	0.66940	740.14100	0.74014	669.404	13.15	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	107.60370	0.10760	99.84100	0.09984	107.604	13.15	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.54950	10.54950	10.62880	10.62880		14.57	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	130.47040	0.13047	121.62880	0.12163	130.470	13.38	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	739.97040	0.73997	810.42880	0.81043	739.970	13.38	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	732.47380	0.73247	802.78270	0.80278	732.474	13.38	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	132.97380	0.13297	132.98270	0.12398	132.974	13.38	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	725.01300	0.72501	795.17030	0.79517	725.013	13.37	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	135.51300	0.13551	126.37030	0.12637	135.513	13.37	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			10.55100	10.55100	10.63040	10.63040		14.58	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,256.24070	2.25624	2,335.67490	2.33567	2,256.241	16.86	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	5.24070	0.00524	5.27490	0.00527	5.241	16.86	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	609.13240	0.60913	669.25320	0.66925	609.132	13.68	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	198.13240	0.19813	178.85320	0.17885	198.132	13.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.57710	10.57710	10.65700	10.65700		14.85	26,442,750.00	2,500	55,893.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,580.75920	2.58076	2,660.83920	2.66084	2,580.759	17.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	3.65920	0.00366	3.83920	0.00384	3.659	17.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,136.86820	2.13687	2,216.80430	2.21680	2,136.868	16.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	9.76820	0.00977	9.80430	0.00980	9.768	16.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,951.07660	1.95108	2,030.88850	2.03089	1,951.077	16.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	13.97660	0.01398	13.88850	0.01389	13.977	16.10	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,844.12200	1.84412	1,923.84070	1.92384	1,844.122	15.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	17.02200	0.01702	16.84070	0.01684	17.022	15.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,815.05570	1.81506	1,894.74310	1.89474	1,815.056	15.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	17.95570	0.01796	17.74310	0.01774	17.956	15.74	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,603.53500	1.60353	1,682.89350	1.68289	1,603.535	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	26.43500	0.02644	25.89350	0.02589	26.435	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,414.40350	1.41440	1,493.24800	1.49325	1,414.404	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	37.30350	0.03730	36.24800	0.03625	37.303	14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,060.11040	1.06011	1,135.46060	1.13546	1,060.110	13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	73.01040	0.07301	68.46060	0.06846	73.010	13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,051.67250	1.05167	1,126.56430	1.12656	1,051.673	13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	74.57250	0.07457	69.56430	0.06956	74.573	13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,043.26050	1.04326	1,118.02430	1.11802	1,043.261	13.71	0.00	0	0.00

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	76.16050		0.07616		71.02430	0.07102	76.161	13.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	928.36700		0.92837	1,001.10510	1.00111	928.367	13.66	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	101.26700		0.10127	94.10510	0.09411	101.267	13.66	0.00	0	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	888.71740		0.88872	960.62150	0.96062	888.717	13.64	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	111.61740		0.11162	103.62150	0.10362	111.617	13.64	0.00	0	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	759.90330		0.75990	828.51580	0.82852	759.903	13.59	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	152.80330		0.15280	141.51580	0.14152	152.803	13.59	0.00	0	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	731.02550		0.73103	798.75970	0.79876	731.026	13.58	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	163.92550		0.16393	151.75970	0.15176	163.925	13.58	0.00	0	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	653.34300		0.65334	714.67260	0.71467	653.343	13.75	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	206.24300		0.20624	187.67260	0.18767	206.243	13.75	0.00	0	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	349.65020		0.34965	389.10760	0.38911	349.650	15.46	0.00	0	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	572.55020		0.57255	532.10760	0.53211	572.550	15.46	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	292.75420		0.29275	326.77020	0.32677	292.754	16.07	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	715.65420		0.71565	669.77020	0.66977	715.654	16.07	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	178.70590		0.17871	200.27790	0.20028	178.706	17.93	0.00	0	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,201.60590		1.20161	1,143.27790	1.14328	1,201.606	17.93	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	142.66810		0.14267	160.03550	0.16004	142.668	18.85	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,465.56810		1.46557	1,403.03550	1.40304	1,465.568	18.85	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	132.81440		0.13281	148.95340	0.14895	132.814	19.15	0.00	0	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,555.71440		1.55571	1,491.95340	1.49195	1,555.714	19.15	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	115.75780		0.11576	129.72760	0.12973	115.758	19.75	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,738.65780		1.73866	1,672.72760	1.67273	1,738.658	19.75	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	112.72080		0.11272	126.29960	0.12630	112.721	19.87	0.00	0	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,775.62080		1.77562	1,709.29960	1.70930	1,775.621	19.87	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	95.53750		0.09554	106.86070	0.10686	95.538	20.66	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,018.43750		2.01844	1,949.86070	1.94986	2,018.438	20.66	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	82.68610		0.08269	88.20950	0.08821	82.686	22.37	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,405.58610		2.40559	2,331.20950	2.33121	2,405.586	22.37	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.58480		10.58480	10.66480	10.66480		14.86	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,823.79260		1.82379	1,903.55540	1.90356	1,823.793	15.73	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	18.99260		0.01899	18.75540	0.01876	18.993	15.73	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	663.87940		0.66388	725.08490	0.72508	663.879	13.76	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	209.07940		0.20908	190.28490	0.19028	209.079	13.76	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,773.61540		1.77362	1,707.49260	1.70749	1,773.615	19.84	0.00	0	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	118.41540		0.11842	132.29260	0.13229	118.415	19.84	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.69080		10.69080	10.77160	10.77160		15.50	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	904.37430		0.90437	970.21230	0.97021	904.374	14.12	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	203.57430		0.20357	188.61230	0.18861	203.574	14.12	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	897.47820		0.89748	963.10470	0.96310	897.478	14.12	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	206.67820		0.20668	191.50470	0.19150	206.678	14.12	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	890.61090		0.89061	956.02720	0.95603	890.611	14.13	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	209.81090		0.20981	194.42720	0.19443	209.811	14.13	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	699.66210		0.69966	754.22670	0.75423	699.662	14.61	0.00	0	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	338.86210		0.33886	312.62670	0.31263	338.862	14.61	0.00	0	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	218.93650		0.21894	238.39480	0.23839	218.937	19.08	0.00	0	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,598.13650		1.59814	1,536.79480	1.53679	1,598.136	19.08	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.73030		10.73030	10.81120	10.81120		15.66	0.00	0	0	6,940.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,841.26230		2.84126	2,921.50410	2.92150	2,841.262	17.70	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	10.96230		0.01096	10.30410	0.01030	10.962	17.70	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	21.10380		0.02110	20.19590	0.02020	21.104	16.34	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,351.40380		2.35140	2,431.39590	2.43140	2,351.404	16.34	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	1,892.61580		1.89262	1,971.09490	1.97109	1,892.616	15.34	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	42.31580		0.04232	39.89490	0.03989	42.316	15.34	0.00	0	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,873.92780		1.87393	1,952.31430	1.95231	1,873.928	15.31	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	43.62780		0.04363	41.11430	0.04111	43.628	15.31	0.00	0	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	50.73980		0.05074	47.72030	0.04772	50.740	15.14	0.00	0	0	45,000.00

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	1,781.03980		1.78104	1,858.92030	1.85892		1,781.040	15.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,508.80140		1.50880	1,584.65100	1.58465		1,508.801	14.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	78.50140		0.07850	73.45100	0.07345		78.501	14.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,248.81370		1.24881	1,321.67430	1.32167		1,248.814	14.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	118.51370		0.11851	110.47430	0.11047		118.514	14.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	187.39480		0.18739	174.09400	0.17409		187.395	14.13	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,017.69480		1.01769	1,085.29400	1.08529		1,017.695	14.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	948.22720		0.94823	1,013.55020	1.01355		948.227	14.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	217.92720		0.21793	202.35020	0.20235		217.927	14.20	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	824.77080		0.82477	885.34540	0.88535		824.771	14.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	284.47080		0.28447	264.14540	0.26415		284.471	14.32	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	292.74020		0.29274	271.28310	0.27128		292.740	14.35	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	813.04020		0.81304	872.48310	0.87248		813.040	14.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	802.00700		0.80201	859.74280	0.85974		802.007	14.40	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	301.70700		0.30171	278.54280	0.27854		301.707	14.40	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	769.76090		0.76976	824.73920	0.82474		769.761	14.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	329.46090		0.32946	303.53920	0.30354		329.461	14.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	334.21030		0.33421	308.03200	0.30803		334.210	14.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	764.51030		0.76451	819.23200	0.81923		764.510	14.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	759.29820		0.75930	813.76340	0.81376		759.298	14.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	338.99820		0.33900	312.56340	0.31256		338.998	14.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	723.77220		0.72377	776.45680	0.77646		723.772	14.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	373.47220		0.37347	345.25680	0.34526		373.472	14.76	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	436.43650		0.43644	405.18960	0.40519		436.437	15.05	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	666.73650		0.66674	716.38960	0.71639		666.736	15.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	492.65200		0.49265	531.51780	0.53152		492.652	16.16	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	712.35200		0.71235	670.31780	0.67032		712.352	16.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	346.23030		0.34623	374.17900	0.37418		346.230	17.57	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	1,125.93030		1.12593	1,072.97900	1.07298		1,125.930	17.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,531.11640		1.53112	1,471.40060	1.47140		1,531.116	18.81	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	261.41640		0.26142	282.60060	0.28260		261.416	18.81	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	247.42580		0.24743	267.47540	0.26748		247.426	19.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,617.12580		1.61713	1,556.27540	1.55628		1,617.126	19.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	216.73900		0.21674	234.25480	0.23425		216.739	19.66	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,836.43900		1.83644	1,773.05480	1.77305		1,836.439	19.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,872.03820		1.87204	1,808.28630	1.80829		1,872.038	19.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	212.33820		0.21234	229.48630	0.22949		212.338	19.76	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	207.02150		0.20702	223.72060	0.22372		207.022	19.88	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,916.72150		1.91672	1,852.52060	1.85252		1,916.721	19.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,060.96160		2.06096	1,995.41770	1.99542		2,060.962	20.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	191.26160		0.19126	206.61770	0.20662		191.262	20.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	160.97660		0.16098	170.61230	0.17061		160.977	22.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,580.67660		2.58068	2,509.41230	2.50941		2,580.677	22.14	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			10.81330		10.81330	10.89520	10.89520			16.01	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	955.06120		0.95506	1,018.03060	1.01803		955.061	14.65	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	301.76120		0.30176	282.83060	0.28283		301.761	14.65	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,449.68520		1.44969	1,393.40310	1.39340		1,449.685	18.58	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	352.98520		0.35299	378.60310	0.37860		352.985	18.58	0.00	0	3,882.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.87660		10.87660	10.95920	10.95920			16.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,900.06770		2.90007	2,982.14620	2.98215		2,900.068	17.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	23.46770		0.02347	22.94620	0.02295		23.468	17.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,465.42450		2.46542	2,546.99760	2.54700		2,465.425	16.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	38.82450		0.03882	37.79760	0.03780		38.824	16.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,417.60850		2.41761	2,499.10310	2,49910		2,417.609	16.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	41.00850		0.04101	39.90310	0.03990		41.009	16.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,369.90720		2.36991	2,451.31760	2,45132		2,369.907	16.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	43.30720		0.04331	42.11760	0.04212		43.307	16.13	0.00	0	0.00

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	1,953.26490	1.95326	2,032.26650	2.03227	1,953.265	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	76.66490	0.07666	73.06650	0.07307	76.665	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,519.60220	1.51960	1,595.13060	1.59513	1,519.602	14.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	143.00220	0.14300	135.93060	0.13593	143.002	14.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,437.25660	1.43726	1,511.85740	1.51186	1,437.257	14.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	160.65660	0.16066	152.65740	0.15266	160.657	14.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,140.31600	1.14032	1,206.06120	1.20606	1,140.316	14.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	263.71600	0.26372	246.86120	0.24686	263.716	14.74	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Call	910.85840	0.91086	966.97220	0.96697	910.858	15.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	414.25840	0.41426	387.77220	0.38777	414.258	15.15	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	852.71630	0.85272	905.13180	0.90513	852.716	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	476.11630	0.47612	445.93180	0.44593	476.116	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	651.41640	0.65142	694.00000	0.69400	651.416	16.57	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	774.81640	0.77482	734.80000	0.73480	774.816	16.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	502.94880	0.50295	536.45970	0.53646	502.949	17.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	1,126.34880	1.12635	1,077.25970	1.07726	1,126.349	17.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	396.74520	0.39675	423.02830	0.42303	396.745	18.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,520.14520	1.52015	1,463.82830	1.46383	1,520.145	18.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	394.91460	0.39491	421.10860	0.42111	394.915	18.80	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	1,528.31460	1.52831	1,471.90860	1.47191	1,528.315	18.80	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.05630	11.05630	11.14140	11.14140		16.93	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	851.04510	0.85105	898.84440	0.89884	851.045	16.80	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	784.74510	0.78475	747.44440	0.74744	784.745	16.80	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	847.34990	0.84735	894.97620	0.89498	847.350	16.82	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	791.04990	0.79105	753.57620	0.75358	791.050	16.82	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	797.37540	0.79738	759.72910	0.75973	797.375	16.85	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	843.67540	0.84368	891.12910	0.89113	843.675	16.85	0.00	0	0.00
\$ / R MAXI	On 10/01/2014	Any day expiry			10.33190	10.33190	10.40860	10.40860		11.75	0.00	0	0.00
\$ / R MAXI	On 10/01/2014	Any day expiry	10.30	Call	12,430.53340	0.12431	18,023.72590	0.18024	12,430.533	11.77	0.00	0	200.00
\$ / R MAXI	On 10/01/2014	Any day expiry	10.30	Put	9,240.53340	0.09241	7,163.72590	0.07164	9,240.533	11.77	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.44140	10.44140	10.51910	10.51910		13.37	52,207.00	5	396.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	32,036.81710	0.32037	37,617.45250	0.37617	32,036.817	13.13	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	20,896.81710	0.20897	18,707.45250	0.18707	20,896.817	13.13	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	24,733.13580	0.24733	29,431.20650	0.29431	24,733.136	13.53	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	29,593.13580	0.29593	26,521.20650	0.26521	29,593.136	13.53	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	24,357.06230	0.24357	28,969.69070	0.28970	24,357.062	13.57	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	30,217.06230	0.30217	27,059.69070	0.27060	30,217.062	13.57	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	23,986.46700	0.23986	28,553.82390	0.28554	23,986.467	13.61	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	30,846.46700	0.30846	27,643.82390	0.27644	30,846.467	13.61	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.57710	10.57710	10.65700	10.65700		14.85	0.00	0	207.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	38,619.70570	0.38620	42,888.69210	0.42889	38,619.706	15.13	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	49,909.70570	0.49910	46,188.69210	0.46189	49,909.706	15.13	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	38,270.63280	0.38271	42,509.61150	0.42510	38,270.633	15.16	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	50,560.63280	0.50561	46,809.61150	0.46810	50,560.633	15.16	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	37,925.00630	0.37925	42,134.09010	0.42134	37,925.006	15.19	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	51,215.00630	0.51215	47,434.09010	0.47434	51,215.006	15.19	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.73030	10.73030	10.81120	10.81120		15.66	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	60,607.64630	0.60608	65,226.59600	0.65227	60,607.646	15.39	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	51,577.64630	0.51578	48,106.59600	0.48107	51,577.646	15.39	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	60,197.42470	0.60197	64,792.22320	0.64792	60,197.425	15.42	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	52,167.42470	0.52167	48,672.22320	0.48672	52,167.425	15.42	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	59,790.19930	0.59790	64,360.91440	0.64361	59,790.199	15.44	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	52,760.19930	0.52760	49,240.91440	0.49241	52,760.199	15.44	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			17.05470	17.05470	17.19550	17.19550		12.73	0.00	0	31,458.00

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	Call	4,205.48980		4.20549		4,346.25520	4.34626	4,205.490	20.37	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.78980		0.00079		0.75520	0.00076	0.790	20.37	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	4,055.80500		4.05580		4,196.55580	4.19656	4,055.805	20.22	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	1.10500		0.00111		1.05580	0.00106	1.105	20.22	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	2,812.27460		2.81227		2,953.26720	2.95327	2,812.275	17.50	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	7.57460		0.00757		7.76720	0.00777	7.575	17.50	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	2,772.57610		2.77258		2,913.55890	2.91356	2,772.576	17.36	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	7.87610		0.00788		8.05890	0.00806	7.876	17.36	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	2,762.65370		2.76265		2,903.63370	2.90363	2,762.654	17.33	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	7.95370		0.00795		8.13370	0.00813	7.954	17.33	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	2,752.73190		2.75273		2,893.70940	2.89371	2,752.732	17.29	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	8.03190		0.00803		8.20940	0.00821	8.032	17.29	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	2,564.39770		2.56440		2,705.30720	2.70531	2,564.398	16.63	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	9.69770		0.00970		9.80720	0.00981	9.698	16.63	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	1,680.99770		1.68100		1,819.86960	1.81987	1,680.998	13.55	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	26.29770		0.02630		24.36960	0.02437	26.298	13.55	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	441.54300		0.44154		531.42920	0.53143	441.543	12.69	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	386.84300		0.38684		335.92920	0.33593	386.843	12.69	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	95.76860		0.09577		124.47060	0.12447	95.769	15.02	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	1,441.06860		1.44107		1,328.97060	1.32897	1,441.069	15.02	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.26450		17.26450		17.40930	17.40930		13.99	0.00	0	1,220.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,398.95120		1.39895		1,524.46500	1.52446	1,398.951	13.11	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	174.45120		0.17445		155.16500	0.15517	174.451	13.11	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,391.25260		1.39125		1,516.53260	1.51653	1,391.253	13.11	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	176.75260		0.17675		157.23260	0.15723	176.753	13.11	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,383.57560		1.38358		1,508.62020	1.50862	1,383.576	13.12	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	179.07560		0.17908		159.32020	0.15932	179.076	13.12	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	848.44370		0.84844		944.77780	0.94478	848.444	13.65	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	463.94370		0.46394		415.47780	0.41548	463.944	13.65	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.50060		17.50060		17.64990	17.64990		14.86	0.00	0	1,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,199.67480		1.19967		1,302.09460	1.30209	1,199.675	14.17	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	539.07480		0.53907		492.19460	0.49219	539.075	14.17	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,194.24540		1.19425		1,296.36950	1.29637	1,194.245	14.18	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	543.64540		0.54365		496.46950	0.49647	543.645	14.18	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,188.84270		1.18884		1,290.67080	1.29067	1,188.843	14.19	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	548.24270		0.54824		500.77080	0.50077	548.243	14.19	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.72310		17.72310		17.87420	17.87420		15.31	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,141.54450		1.14154		1,227.35580	1.22736	1,141.544	15.14	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	958.44450		0.95844		893.15580	0.89316	958.444	15.14	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,137.31630		1.13732		1,222.89570	1.22290	1,137.316	15.15	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	964.21630		0.96422		898.69570	0.89870	964.216	15.15	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,133.10420		1.13310		1,218.44510	1.21845	1,133.104	15.16	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	970.00420		0.97000		904.24510	0.90425	970.004	15.16	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10040		0.10040		0.10083	0.10083		15.11	0.00	0	164.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,053.11070		0.01053		1,097.03190	0.01097	1,053.111	13.86	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	13.21070		0.00013		13.73190	0.00014	13.211	13.86	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	310.13760		0.00310		335.66060	0.00336	310.138	15.11	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	270.23760		0.00270		252.36060	0.00252	270.238	15.11	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	72.03250		0.00072		80.79330	0.00081	72.033	18.38	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	1,032.13250		0.01032		997.49330	0.00997	1,032.133	18.38	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10176		0.10176		0.10221	0.10221		15.83	0.00	0	12,884.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,228.85920		0.01229		1,271.07380	0.01271	1,228.859	14.73	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	52.55920		0.00053		49.67380	0.00050	52.559	14.73	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	530.97840		0.00531		557.93950	0.00558	530.978	15.83	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	354.67840		0.00355		336.53950	0.00337	354.678	15.83	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	223.58840		0.00224		235.85480	0.00236	223.588	18.58	0.00	0	0.00

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	0.11	Put	1,047.28840	0.01047	1,014.45480	0.01014	1,047.288	18.58	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.30390	14.30390	14.37940	14.37940		12.41	5,764,471.70	403	75,973.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,821.15020	1.82115	1,897.29510	1.89730	1,821.150	14.00	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	7.25020	0.00725	7.89510	0.00790	7.250	14.00	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,811.24840	1.81125	1,887.39170	1.88739	1,811.248	13.96	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	7.34840	0.00735	7.99170	0.00799	7.348	13.96	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,801.34850	1.80135	1,877.48930	1.87749	1,801.349	13.92	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	7.44850	0.00745	8.08930	0.00809	7.449	13.92	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,662.92790	1.66293	1,739.02330	1.73902	1,662.928	13.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	9.02790	0.00903	9.62330	0.00962	9.028	13.34	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,465.92800	1.46593	1,541.87210	1.54187	1,465.928	12.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	12.02800	0.01203	12.47210	0.01247	12.028	12.51	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	1,146.06090	1.14606	1,087.33500	1.08734	1,146.061	15.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	99.96090	0.09996	116.73500	0.11674	99.961	15.44	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.49110	14.49110	14.56900	14.56900		13.80	0.00	0	18,703.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	922.70670	0.92271	994.35150	0.99435	922.707	12.79	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	221.60670	0.22161	215.35150	0.21535	221.607	12.79	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	915.62460	0.91562	987.06760	0.98707	915.625	12.79	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	224.52460	0.22452	218.06760	0.21807	224.525	12.79	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	909.15980	0.90916	980.33570	0.98034	909.160	12.81	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	228.05980	0.22806	221.33570	0.22134	228.060	12.81	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.70440	14.70440	14.78330	14.78330		14.66	0.00	0	750.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	897.08690	0.89709	953.34300	0.95334	897.087	14.16	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	532.68690	0.53269	510.04300	0.51004	532.687	14.16	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	537.79060	0.53779	514.95680	0.51496	537.791	14.17	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	892.19060	0.89219	948.25680	0.94826	892.191	14.17	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	887.31920	0.88732	943.19510	0.94320	887.319	14.19	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	542.91920	0.54292	519.89510	0.51990	542.919	14.19	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.90950	14.90950	14.99030	14.99030		15.35	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,547.92300	1.54792	1,615.61350	1.61561	1,547.923	14.14	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	328.42300	0.32842	315.31350	0.31531	328.423	14.14	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,541.04960	1.54105	1,608.63840	1.60864	1,541.050	14.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	331.54960	0.33155	318.33840	0.31834	331.550	14.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,534.19090	1.53419	1,601.67780	1.60168	1,534.191	14.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	334.69090	0.33469	321.37780	0.32138	334.691	14.15	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.16000	15.16000	15.24380	15.24380		15.95	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	934.70870	0.93471	902.43010	0.90243	934.709	15.67	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,154.70870	1.15471	1,206.23010	1.20623	1,154.709	15.67	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,150.61240	1.15061	1,202.01900	1.20202	1,150.612	15.68	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	940.61240	0.94061	908.21900	0.90822	940.612	15.68	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,146.53250	1.14653	1,197.82460	1.19782	1,146.533	15.70	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	946.53250	0.94653	914.02460	0.91402	946.533	15.70	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.34163	110.34163	110.32170	110.32170			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	648.37000	0.64837	668.30000	0.66830	648.370		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	658.37000	0.65837	678.30000	0.67830	658.370		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	668.37000	0.66837	688.30000	0.68830	668.370		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.68462	107.68462	107.66105	107.66105			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	694.62000	0.69462	671.05000	0.67105	694.620		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	684.62000	0.68462	661.05000	0.66105	684.620		0.00	0	0.00

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	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	674.62000		0.67462		651.05000	0.65105	674.620		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			113.36201		113.36201		113.33730	113.33730			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,372.01000		3.37201		3,347.30000	3.34730	3,372.010		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	3,362.01000		3.36201		3,337.30000	3.33730	3,362.010		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	3,352.01000		3.35201		3,327.30000	3.32730	3,352.010		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			415.61300		415.61300		414.88800	414.88800			0.00	0	0.00
AL37	On 08/05/2014	Index Future			421.07500		421.07500		420.33900	420.33900			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			491.08400		491.08400		489.84600	489.84600			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			497.53700		497.53700		496.28100	496.28100			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			441.37900		441.37900		440.20200	440.20200			0.00	0	802.00
ALBI	On 08/05/2014	Index Future			447.17900		447.17900		445.98500	445.98500			0.00	0	35.00
ALBI	On 07/08/2014	Index Future			453.26000		453.26000		452.05800	452.05800			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.27860		9.27860		9.31150	9.31150		11.86	927,860.00	100	9,229.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	129.85890		0.12986		144.30680	0.14431	129.859	12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	341.25890		0.34126		322.80680	0.32281	341.259	12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	126.81990		0.12682		141.04570	0.14105	126.820	12.25	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	348.21990		0.34822		329.54570	0.32955	348.220	12.25	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	123.84020		0.12384		137.84540	0.13785	123.840	12.27	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	355.24020		0.35524		336.34540	0.33635	355.240	12.27	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.34550		9.34550		9.37970	9.37970		12.02	0.00	0	1,145.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	132.75990		0.13276		143.53290	0.14353	132.760	12.82	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	677.25990		0.67726		653.83290	0.65383	677.260	12.82	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	130.64230		0.13064		141.28620	0.14129	130.642	12.83	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	685.14230		0.68514		661.58620	0.66159	685.142	12.83	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	128.55400		0.12855		139.07200	0.13907	128.554	12.85	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	693.05400		0.69305		669.37200	0.66937	693.054	12.85	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.42370		9.42370		9.45810	9.45810		12.14	0.00	0	2,500.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	341.66330		0.34166		359.37930	0.35938	341.663	12.30	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	457.96330		0.45796		441.27930	0.44128	457.963	12.30	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	464.03270		0.46403		447.22220	0.44722	464.033	12.31	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	337.73270		0.33773		355.32220	0.35532	337.733	12.31	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	333.84390		0.33384		351.30090	0.35130	333.844	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	470.14390		0.47014		453.20090	0.45320	470.144	12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.49650		9.49650		9.53240	9.53240		12.34	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	420.75210		0.42075		438.99980	0.43900	420.752	12.44	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	514.25210		0.51425		496.59980	0.49660	514.252	12.44	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	416.75170		0.41675		434.88110	0.43488	416.752	12.45	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	520.25170		0.52025		502.48110	0.50248	520.252	12.45	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	412.78840		0.41279		430.79600	0.43080	412.788	12.46	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	526.28840		0.52629		508.39600	0.50840	526.288	12.46	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.83840		9.83840		9.80150	9.80150		12.67	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	197.46660		0.19747		181.67320	0.18167	197.467	12.94	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
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	299.06660		0.29907		320.17320	0.32017	299.067	12.94	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	193.83770		0.19384		178.29680	0.17830	193.838	12.97	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	305.43770		0.30544		326.79680	0.32680	305.438	12.97	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	190.26710		0.19027		174.97660	0.17498	190.267	13.00	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	311.86710		0.31187		333.47660	0.33348	311.867	13.00	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.94490		9.94490		9.90940	9.90940		13.37	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	413.60560		0.41361		405.38550	0.40539	413.606	13.25	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	308.70560		0.30871		335.98550	0.33599	308.706	13.25	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	408.63510		0.40864		400.57330	0.40057	408.635	13.26	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	313.73510		0.31374		341.17330	0.34117	313.735	13.26	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	403.71270		0.40371		395.80770	0.39581	403.713	13.27	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	318.81270		0.31881		346.40770	0.34641	318.813	13.27	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			59.73340		59.73340		-103.00910	-103.00910			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			643.45950		643.45950		676.72600	676.72600			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			705.23050		705.23050		740.34730	740.34730			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			155.39410		155.39410		155.84680	155.84680			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			28.52180		28.52180		5.77720	5.77720			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			623.75000		623.75000		658.25820	658.25820			0.00	0	3,101.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.68530		11.68530		11.75220	11.75220		13.09	0.00	0	444.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	517.42390		0.51742		574.56390	0.57456	517.424	12.55	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	122.12390		0.12212		112.36390	0.11236	122.124	12.55	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	510.63520		0.51064		567.51330	0.56751	510.635	12.56	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	125.33520		0.12534		115.31330	0.11531	125.335	12.56	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	503.90170		0.50390		560.51450	0.56051	503.902	12.58	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	128.60170		0.12860		118.31450	0.11831	128.602	12.58	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.84680		11.84680		11.91610	11.91610		14.55	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	594.47590		0.59448		642.88490	0.64288	594.476	14.17	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	337.67590		0.33768		316.78490	0.31678	337.676	14.17	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	589.25580		0.58926		637.42660	0.63743	589.256	14.19	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	342.45580		0.34246		321.32660	0.32133	342.456	14.19	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	584.06960		0.58407		632.00480	0.63200	584.070	14.20	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	347.26960		0.34727		325.90480	0.32590	347.270	14.20	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.71650		1.71650		1.72870	1.72870		12.78	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	561.08070		0.05611		659.48330	0.06595	561.081	12.74	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	296.08070		0.02961		272.48330	0.02725	296.081	12.74	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	505.50300		0.05055		602.08930	0.06021	505.503	12.78	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	340.50300		0.03405		315.08930	0.03151	340.503	12.78	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	458.57910		0.04586		548.39310	0.05484	458.579	12.97	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	393.57910		0.03936		361.39310	0.03614	393.579	12.97	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.73480		1.73480		1.74700	1.74700		14.48	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	897.17420		0.08972		994.67020	0.09947	897.174	13.84	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	449.17420		0.04492		424.67020	0.04247	449.174	13.84	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	844.28270		0.08443		938.63910	0.09386	844.283	13.95	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	496.28270		0.04963		468.63910	0.04686	496.283	13.95	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	793.97230		0.07940		885.09110	0.08851	793.972	14.05	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	545.97230		0.05460		515.09110	0.05151	545.972	14.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 06/02/2014	Bond Future			114.13455		114.13455		114.10944	114.10944			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,144.55000		3.14455	3,119.44000	3.11944		3,144.550		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	3,134.55000		3.13455	3,109.44000	3.10944		3,134.550		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	3,124.55000		3.12455	3,099.44000	3.09944		3,124.550		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			9.64658		84.33668	9.69119	84.00562				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	799.49000		0.79949	1,130.55000	1.13055		799.490		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	723.96000		0.72396	1,055.02000	1.05502		723.960		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	648.54000		0.64854	979.60000	0.97960		648.540		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.76425		81.66300	9.81039	81.32725				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	1,663.21000		1.66321	1,998.96000	1.99896		1,663.210		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	1,587.92000		1.58792	1,923.67000	1.92367		1,587.920		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	1,512.73000		1.51273	1,848.48000	1.84848		1,512.730		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			440.70300		440.70300	439.57900	439.57900				13,221,090.00	3	482.00
GOVI	On 06/02/2014	GOVI	439.99	Call	7,130.00000		0.71300	0.00000	0.00000		7,130.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000	4,110.00000	0.41100		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	7,030.00000		0.70300	0.00000	0.00000		7,030.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000	4,210.00000	0.42100		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	6,930.00000		0.69300	0.00000	0.00000		6,930.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000	4,310.00000	0.43100		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			452.56700		452.56700	451.41800	451.41800				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	74,230.00000		7.42300	85,720.00000	8.57200		74,230.000		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	74,330.00000		7.43300	85,820.00000	8.58200		74,330.000		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	74,430.00000		7.44300	85,920.00000	8.59200		74,430.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 06/02/2014	Index Future			201.85000		201.85000	201.55700	201.55700				0.00	0	1,331.00
IGOV	On 08/05/2014	Index Future			204.52700		204.52700	204.23000	204.23000				0.00	0	7.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ILBI	On 06/02/2014	Index Future			546.01100		546.01100		546.44000	546.44000			0.00	0	190.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.20000		94.80000		5.18000	94.82000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.26000		94.74000		5.26000	94.74000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.29000		94.71000		5.29000	94.71000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.35000		94.65000		5.35000	94.65000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.45000		94.55000		5.43000	94.57000			0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.59000		94.41000		5.61000	94.39000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.94000		94.06000		5.96000	94.04000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.28000		93.72000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.59000		93.41000		6.60000	93.40000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.89000		93.11000		6.91000	93.09000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.17000		92.83000		7.19000	92.81000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.45000		92.55000		7.46000	92.54000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.52770		8.52770		8.57300	8.57300		8.96	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	414.14520		0.41415	458.23000	0.45823	414.145	9.07	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	26.44520		0.02645	25.23000	0.02523	26.445	9.07	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	405.62700		0.40563	449.54090	0.44954	405.627	9.07	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	27.92700		0.02793	26.54090	0.02654	27.927	9.07	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	397.17420		0.39717	440.90610	0.44091	397.174	9.07	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	29.47420		0.02947	27.90610	0.02791	29.474	9.07	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.58020		8.58020		8.62630	8.62630		11.56	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	343.81990		0.34382	375.03570	0.37504	343.820	11.50	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	203.61990		0.20362	188.73570	0.18874	203.620	11.50	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	338.26880		0.33827	369.19620	0.36920	338.269	11.50	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	208.06880		0.20807	192.89620	0.19290	208.069	11.50	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	332.77980		0.33278	363.41720	0.36342	332.780	11.51	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	212.57980		0.21258	197.11720	0.19712	212.580	11.51	0.00	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.36990		1.36990		1.36700	1.36700			0.00	0	494.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37000		1.37000		1.36710	1.36710			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			10.08940		10.08940	0.09908	10.05290	10.05290		14.73	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	3,130.92480		0.31309	0.09908	2,952.06120	0.29521	3,130.925	14.94	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	2,636.92480		0.26369	0.09908	2,823.06120	0.28231	2,636.925	14.94	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	3,073.22910		0.30732	0.09908	2,896.37300	0.28964	3,073.229	14.91	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	2,679.22910		0.26792	0.09908	2,867.37300	0.28674	2,679.229	14.91	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	3,016.07240		0.30161	0.09908	2,846.18000	0.28462	3,016.072	14.87	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	2,722.07240		0.27221	0.09908	2,917.18000	0.29172	2,722.072	14.87	0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.83258		102.97650		7.87671	102.69568			0.00	0	11,257.00
R023	On 06/02/2014	Bond Future	7.84	Call	47.29000		0.04729	0.00000	0.00000	47.290	0.00		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000	233.53000	0.23353	0.000	0.00		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	110.97000		0.11097	0.00000	0.00000	110.970	0.00		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000	169.85000	0.16985	0.000	0.00		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	174.61000		0.17461	0.00000	0.00000	174.610	0.00		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000	106.21000	0.10621	0.000	0.00		0.00	0	0.00
R023	On 08/05/2014	Bond Future			7.93036		100.41328		7.97634	100.12845			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	2,141.37000		2.14137	2,426.20000	2.42620	2,141.370	0.00		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		0.00	0	0.00

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	7.60	Put	2,077.62000	2.07762	2,362.45000	2.36245	2,077.620		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	2,013.92000	2.01392	2,298.75000	2.29875	2,013.920		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.10851	116.57124	6.15676	116.49383		2.21	0.00	0	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	97.34000	0.09734	90.48000	0.09048	97.340	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	852.85000	0.85285	923.40000	0.92340	852.850	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	100.68000	0.10068	93.56000	0.09356	100.680	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	839.99000	0.83999	910.28000	0.91028	839.990	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	104.10000	0.10410	96.72000	0.09672	104.100	2.16	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	827.22000	0.82722	897.25000	0.89725	827.220	2.16	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.26965	111.29559	6.32810	111.21670		2.14	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	109.25000	0.10925	101.29000	0.10129	109.250	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,581.22000	1.58122	1,652.15000	1.65215	1,581.220	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	111.30000	0.11130	103.20000	0.10320	111.300	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,569.51000	1.56951	1,640.30000	1.64030	1,569.510	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	113.38000	0.11338	105.14000	0.10514	113.380	2.07	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,557.83000	1.55783	1,628.48000	1.62848	1,557.830	2.07	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.44999	112.80948	6.52093	112.73168		1.84	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	829.76000	0.82976	789.71000	0.78971	829.760	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	512.22000	0.51222	549.97000	0.54997	512.220	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	836.38000	0.83638	796.14000	0.79614	836.380	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	507.92000	0.50792	545.48000	0.54548	507.920	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	842.68000	0.84268	802.23000	0.80223	842.680	1.86	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	503.30000	0.50330	540.65000	0.54065	503.300	1.86	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.71231	107.57315	6.80742	107.49284		1.62	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	444.18000	0.44418	416.14000	0.41614	444.180	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	887.02000	0.88702	939.29000	0.93929	887.020	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	447.50000	0.44750	419.30000	0.41930	447.500	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	881.83000	0.88183	933.94000	0.93394	881.830	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	450.83000	0.45083	422.47000	0.42247	450.830	1.60	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	876.66000	0.87666	928.61000	0.92861	876.660	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			8.18464	119.68188	8.22845	119.29536		13.74	0.00	0	62,165.00
R186	On 06/02/2014	Bond Future	7.74	Call	831.85000	0.83185	795.98000	0.79598	831.850	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,856.74000	4.85674	5,207.39000	5.20739	4,856.740	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	854.45000	0.85445	817.32000	0.81732	854.450	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,786.74000	4.78674	5,136.13000	5.13613	4,786.740	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	839.50000	0.83950	839.08000	0.83908	839.500	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,717.28000	4.71728	5,065.38000	5.06538	4,717.280	13.54	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,499.54000	5.49954	5,247.61000	5.24761	5,499.540	14.02	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	644.59000	0.64459	779.18000	0.77918	644.590	14.02	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.28269	121.25466	8.32817	120.86258		14.24	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	856.26000	0.85626	820.80000	0.82080	856.260	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,825.11000	11.82511	12,181.73000	12.18173	11,825.110	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	870.39000	0.87039	834.33000	0.83433	870.390	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,741.50000	11.74150	12,097.52000	12.09752	11,741.500	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	884.69000	0.88469	848.03000	0.84803	884.690	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,658.17000	11.65817	12,013.59000	12.01359	11,658.170	13.88	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,618.55000	1.61855	1,552.42000	1.55242	1,618.550	13.97	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,662.58000	8.66258	8,988.53000	8.98853	8,662.580	13.97	0.00	0	0.00

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	8.25	Call	4,068.39000		4.06839		3,918.62000	3.91862	4,068.390	14.24	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,351.34000		4.35134		4,593.65000	4.59365	4,351.340	14.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	5,202.73000		5.20273		5,021.04000	5.02104	5,202.730	14.37	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,345.75000		3.34575		3,556.14000	3.55614	3,345.750	14.37	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	7,859.00000		7.85900		7,615.64000	7.61564	7,859.000	14.64	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,883.02000		1.88302		2,031.74000	2.03174	1,883.020	14.64	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	9,336.31000		9.33631		9,065.35000	9.06535	9,336.310	14.77	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,378.21000		1.37821		1,499.33000	1.49933	1,378.210	14.77	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.37791		117.61304		8.42480	117.21790		13.60	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,399.47000		5.39947		5,633.28000	5.63328	5,399.470	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,653.58000		4.65358		4,492.25000	4.49225	4,653.580	13.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,693.95000		4.69395		4,531.57000	4.53157	4,693.950	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,354.66000		5.35466		5,587.42000	5.58742	5,354.660	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,734.51000		4.73451		4,571.07000	4.57107	4,734.510	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,310.12000		5.31012		5,541.82000	5.54182	5,310.120	13.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,553.01000		7.55301		7,326.23000	7.32623	7,553.010	13.82	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,096.98000		3.09698		3,265.34000	3.26534	3,096.980	13.82	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.47262		119.25203		8.52145	118.84985		12.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,462.74000		4.46274		4,311.63000	4.31163	4,462.740	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,255.01000		7.25501		7,506.08000	7.50608	7,255.010	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,498.72000		4.49872		4,346.70000	4.34670	4,498.720	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,205.68000		7.20568		7,455.84000	7.45584	7,205.680	12.81	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,534.86000		4.53486		4,381.93000	4.38193	4,534.860	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,156.60000		7.15660		7,405.85000	7.40585	7,156.600	12.82	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,962.82000		8.96282		8,719.63000	8.71963	8,962.820	13.29	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,399.53000		3.39953		3,558.52000	3.55852	3,399.530	13.29	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			277.09347		277.09347		277.04671	277.04671			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	2,896.53000		2.89653		2,943.29000	2.94329	2,896.530		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	2,906.53000		2.90653		2,953.29000	2.95329	2,906.530		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	2,916.53000		2.91653		2,963.29000	2.96329	2,916.530		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.84456		104.48002		4.88110	104.44885		1.16	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	392.56000		0.39256		373.16000	0.37316	392.560	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	55.98000		0.05598		67.75000	0.06775	55.980	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	399.30000		0.39930		379.67000	0.37967	399.300	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	54.23000		0.05423		65.77000	0.06577	54.230	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	405.97000		0.40597		386.10000	0.38610	405.970	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	52.41000		0.05241		63.71000	0.06371	52.410	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.65456		105.85301		4.70728	105.82103		0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	271.61000		0.27161		257.52000	0.25752	271.610	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	219.79000		0.21979		237.68000	0.23768	219.790	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	274.84000		0.27484		260.63000	0.26063	274.840	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	216.96000		0.21696		234.73000	0.23473	216.960	0.95	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	278.11000		0.27811		263.77000	0.26377	278.110	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	4.76	Put	214.17000		0.21417		231.81000	0.23181	214.170	0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.03868		102.88371		4.12237	102.85325		0.64	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	514.62000		0.51462		491.57000	0.49157	514.620	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	61.17000		0.06117		68.58000	0.06858	61.170	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	517.50000		0.51750		494.39000	0.49439	517.500	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	60.44000		0.06044		67.79000	0.06779	60.440	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	520.38000		0.52038		497.21000	0.49721	520.380	0.67	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	59.72000		0.05972		67.01000	0.06701	59.720	0.67	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			214.06786		214.06786		212.90507	212.90507			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	5,077.86000		5.07786		3,915.07000	3.91507	5,077.860		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	5,067.86000		5.06786		3,905.07000	3.90507	5,067.860		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	5,057.86000		5.05786		3,895.07000	3.89507	5,057.860		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			6.88682		107.65515		6.93275	107.50761		4.63	0.00	0	10,389.00
R203	On 06/02/2014	Bond Future	5.95	Call	26.07000		0.02607		25.10000	0.02510	26.070	4.50	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,092.15000		3.09215		3,238.72000	3.23872	3,092.150	4.50	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	61.87000		0.06187		58.55000	0.05855	61.870	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,497.25000		2.49725		2,641.47000	2.64147	2,497.250	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	64.55000		0.06455		61.05000	0.06105	64.550	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,466.86000		2.46686		2,610.90000	2.61090	2,466.860	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	67.34000		0.06734		63.63000	0.06363	67.340	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,436.59000		2.43659		2,580.42000	2.58042	2,436.590	4.52	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	622.03000		0.62203		577.80000	0.57780	622.030	4.60	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	772.69000		0.77269		876.00000	0.87600	772.690	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.02117		104.90967		7.07120	104.75980		4.72	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	133.71000		0.13371		124.99000	0.12499	133.710	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,064.55000		4.06455		4,205.70000	4.20570	4,064.550	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	136.65000		0.13665		127.74000	0.12774	136.650	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,036.11000		4.03611		4,177.07000	4.17707	4,036.110	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	139.64000		0.13964		130.54000	0.13054	139.640	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,007.72000		4.00772		4,148.49000	4.14849	4,007.720	4.60	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	951.15000		0.95115		900.43000	0.90043	951.150	4.70	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,496.13000		1.49613		1,595.28000	1.59528	1,496.130	4.70	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,863.51000		1.86351		1,780.19000	1.78019	1,863.510	4.79	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	735.26000		0.73526		801.81000	0.80181	735.260	4.79	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.15699		106.33648		7.21091	106.18659		4.37	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	1,047.82000		1.04782		996.70000	0.99670	1,047.820	4.31	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	1,934.51000		1.93451		2,033.28000	2.03328	1,934.510	4.31	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,283.82000		1.28382		1,362.54000	1.36254	1,283.820	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,653.08000		1.65308		1,581.91000	1.58191	1,653.080	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,271.27000		1.27127		1,349.53000	1.34953	1,271.270	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,668.23000		1.66823		1,596.60000	1.59660	1,668.230	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,683.45000		1.68345		1,611.36000	1.61136	1,683.450	4.38	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,258.81000		1.25881		1,336.61000	1.33661	1,258.810	4.38	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.30983		103.65739		7.36967	103.50406		4.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	1,076.80000		1.07680		1,025.38000	1.02538	1,076.800	4.15	0.00	0	45.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future	6.84	Put	2,290.67000		2.29067		2,392.58000	2.39258	2,290.670	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,086.94000		1.08694		1,035.16000	1.03516	1,086.940	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,274.79000		2.27479		2,376.34000	2.37634	2,274.790	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,097.16000		1.09716		1,045.01000	1.04501	1,097.160	4.15	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,258.99000		2.25899		2,360.17000	2.36017	2,258.990	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			9.07016		94.78623		9.11394	94.38632			0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,685.22000		2.68522		2,285.31000	2.28531	2,685.220		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	2,772.65000		2.77265		2,372.74000	2.37274	2,772.650		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	2,859.94000		2.85994		2,460.03000	2.46003	2,859.940		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			9.16848		96.03180		9.21369	95.62626			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,786.10000		1.78610		1,380.56000	1.38056	1,786.100		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	1,873.30000		1.87330		1,467.76000	1.46776	1,873.300		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	1,960.36000		1.96036		1,554.82000	1.55482	1,960.360		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			9.26653		93.08014		9.31299	92.67097			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	2,037.31000		2.03731		2,446.48000	2.44648	2,037.310		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	1,945.87000		1.94587		2,355.04000	2.35504	1,945.870		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	1,854.57000		1.85457		2,263.74000	2.26374	1,854.570		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.13300		104.63563		7.17792	104.45018		6.67	0.00	0	29,549.00
R204	On 06/02/2014	Bond Future	6.39	Call	112.48000		0.11248		107.88000	0.10788	112.480	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,239.83000		3.23983		3,420.68000	3.42068	3,239.830	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	116.81000		0.11681		111.96000	0.11196	116.810	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,201.31000		3.20131		3,381.91000	3.38191	3,201.310	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	121.27000		0.12127		116.16000	0.11616	121.270	6.50	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,162.94000		3.16294		3,343.28000	3.34328	3,162.940	6.50	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.25350		106.01067		7.30149	105.82243		6.47	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	243.16000		0.24316		229.52000	0.22952	243.160	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,146.36000		5.14636		5,320.96000	5.32096	5,146.360	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	247.99000		0.24799		234.09000	0.23409	247.990	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,109.64000		5.10964		5,283.98000	5.28398	5,109.640	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	252.90000		0.25290		238.73000	0.23873	252.900	6.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,073.01000		5.07301		5,247.08000	5.24708	5,073.010	6.28	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.37346		103.42137		7.42423	103.23255		6.53	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	1,996.64000		1.99664		2,100.89000	2.10089	1,996.640	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,244.03000		2.24403		2,159.46000	2.15946	2,244.030	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,263.60000		2.26360		2,178.50000	2.17850	2,263.600	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	1,979.10000		1.97910		2,082.82000	2.08282	1,979.100	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,283.26000		2.28326		2,197.63000	2.19763	2,283.260	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	1,961.66000		1.96166		2,064.85000	2.06485	1,961.660	6.52	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,964.21000		2.96421		2,861.91000	2.86191	2,964.210	6.60	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,464.11000		1.46411		1,550.63000	1.55063	1,464.110	6.60	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.49747		104.86247		7.55231	104.66966		6.39	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,681.06000		1.68106		1,616.74000	1.61674	1,681.060	6.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future	6.99	Put	3,486.69000		3.48669	3,615.18000	3.61518		3,486.690	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,695.32000		1.69532	1,630.59000	1.63059		1,695.320	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,465.00000		3.46500	3,593.08000	3.59308		3,465.000	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,709.66000		1.70966	1,644.52000	1.64452		1,709.660	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,443.39000		3.44339	3,571.06000	3.57106		3,443.390	6.30	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,466.54000		3.46654	3,359.84000	3.35984		3,466.540	6.50	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,750.78000		1.75078	1,836.89000	1.83689		1,750.780	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			7.42710		99.69576	7.47172	99.48627			8.56	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	144.32000		0.14432	140.01000	0.14001		144.320	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	3,930.29000		3.93029	4,135.47000	4.13547		3,930.290	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	149.41000		0.14941	144.84000	0.14484		149.410	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	3,886.18000		3.88618	4,091.10000	4.09110		3,886.180	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	154.64000		0.15464	149.81000	0.14981		154.640	8.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	3,842.25000		3.84225	4,046.91000	4.04691		3,842.250	8.36	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.54514		101.00588	7.59233	100.79324			8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	262.40000		0.26240	249.39000	0.24939		262.400	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,614.65000		6.61465	6,814.28000	6.81428		6,614.650	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	267.43000		0.26743	254.17000	0.25417		267.430	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,571.02000		6.57102	6,770.40000	6.77040		6,571.020	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	272.54000		0.27254	259.02000	0.25902		272.540	8.04	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,527.49000		6.52749	6,726.61000	6.72661		6,527.490	8.04	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.66263		98.73933	7.71211	98.52568			8.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,606.77000		2.60677	2,513.78000	2.51378		2,606.770	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,488.52000		2.48852	2,609.18000	2.60918		2,488.520	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,467.38000		2.46738	2,587.47000	2.58747		2,467.380	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,628.79000		2.62879	2,535.23000	2.53523		2,628.790	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,650.91000		2.65091	2,556.78000	2.55678		2,650.910	8.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,446.36000		2.44636	2,565.88000	2.56588		2,446.360	8.21	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.77755		100.11525	7.83024	99.89738			8.17	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	2,211.04000		2.21104	2,134.61000	2.13461		2,211.040	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,043.39000		4.04339	4,184.83000	4.18483		4,043.390	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	2,228.35000		2.22835	2,151.47000	2.15147		2,228.350	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,018.36000		4.01836	4,159.35000	4.15935		4,018.360	8.08	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,245.74000		2.24574	2,168.40000	2.16840		2,245.740	8.09	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	3,993.43000		3.99343	4,133.96000	4.13396		3,993.430	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			7.59367		97.89189	7.63796	97.65855			9.39	0.00	0	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	106.31000		0.10631	103.38000	0.10338		106.310	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	4,744.31000		4.74431	4,974.72000	4.97472		4,744.310	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	110.40000		0.11040	107.26000	0.10726		110.400	9.12	0.00	0	0.00

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	6.75	Put	4,692.49000		4.69249		4,922.69000	4.92269	4,692.490	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	114.77000		0.11477		111.42000	0.11142	114.770	9.12	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,640.99000		4.64099		4,870.98000	4.87098	4,640.990	9.12	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.69932		95.78237		7.74579	95.54555		9.57	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	239.65000		0.23965		227.45000	0.22745	239.650	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	7,778.93000		7.77893		8,003.55000	8.00355	7,778.930	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	244.54000		0.24454		232.10000	0.23210	244.540	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,727.81000		7.72781		7,952.19000	7.95219	7,727.810	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	249.52000		0.24952		236.82000	0.23682	249.520	9.31	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,676.80000		7.67680		7,900.92000	7.90092	7,676.800	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.80303		97.08508		7.85138	96.84687		9.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,785.57000		2.78557		2,921.91000	2.92191	2,785.570	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,721.25000		2.72125		2,619.38000	2.61938	2,721.250	9.01	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,746.04000		2.74604		2,643.49000	2.64349	2,746.040	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,760.99000		2.76099		2,896.65000	2.89665	2,760.990	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,770.95000		2.77095		2,667.73000	2.66773	2,770.950	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,736.57000		2.73657		2,871.56000	2.87156	2,736.570	9.02	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	4,079.22000		4.07922		3,944.62000	3.94462	4,079.220	9.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,761.09000		1.76109		1,864.70000	1.86470	1,761.090	9.17	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.90955		95.04116		7.96058	94.79842		9.00	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	2,163.03000		2.16303		2,080.71000	2.08071	2,163.030	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,432.95000		4.43295		4,593.37000	4.59337	4,432.950	8.85	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	2,182.35000		2.18235		2,099.47000	2.09947	2,182.350	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,403.24000		4.40324		4,563.10000	4.56310	4,403.240	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	2,201.78000		2.20178		2,118.35000	2.11835	2,201.780	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,373.66000		4.37366		4,532.97000	4.53297	4,373.660	8.86	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,763.03000		4.76303		4,620.66000	4.62066	4,763.030	9.16	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,000.51000		2.00051		2,100.88000	2.10088	2,000.510	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			8.97728		76.25792		9.02082	75.92958		19.71	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	837.91000		0.83791		806.85000	0.80685	837.910	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,265.95000		4.26595		4,563.23000	4.56323	4,265.950	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	858.76000		0.85876		826.63000	0.82663	858.760	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,205.67000		4.20567		4,501.88000	4.50188	4,205.670	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	879.98000		0.87998		846.76000	0.84676	879.980	19.49	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,145.90000		4.14590		4,441.02000	4.44102	4,145.900	19.49	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.06704		74.11566		9.11192	73.78267		20.22	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	705.89000		0.70589		677.39000	0.67739	705.890	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,802.29000		10.80229		11,106.78000	11.10678	10,802.290	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	717.88000		0.71788		688.88000	0.68888	717.880	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,723.62000		10.72362		11,027.61000	11.02761	10,723.620	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	730.03000		0.73003		700.52000	0.70052	730.030	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,645.25000		10.64525		10,948.73000	10.94873	10,645.250	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,892.16000		1.89216		1,817.10000	1.81710	1,892.160	19.86	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,310.73000		6.31073		6,568.66000	6.56866	6,310.730	19.86	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	3,392.34000		3.39234		3,267.03000	3.26703	3,392.340	20.10	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	3,894.18000		3.89418		4,101.86000	4.10186	3,894.180	20.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	5,367.20000		5.36720		5,187.73000	5.18773	5,367.200	20.37	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,250.99000		2.25099		2,404.51000	2.40451	2,250.990	20.37	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	9.63	Call	5,944.24000		5.94424		5,751.23000	5.75123	5,944.240	20.45	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,932.92000		1.93292		2,072.90000	2.07290	1,932.920	20.45	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	6,495.00000		6.49500		6,289.93000	6.28993	6,495.000	20.52	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,673.36000		1.67336		1,801.28000	1.80128	1,673.360	20.52	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,965.59000		6.96559		6,750.84000	6.75084	6,965.590	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,480.11000		1.48011		1,598.35000	1.59835	1,480.110	20.58	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.15432		75.12368		9.20032	74.78769		19.86	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,278.94000		4.27894		4,142.66000	4.14266	4,278.940	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,124.53000		5.12453		5,324.24000	5.32424	5,124.530	19.75	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,313.07000		4.31307		4,175.95000	4.17595	4,313.070	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,084.08000		5.08408		5,282.95000	5.28295	5,084.080	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,347.33000		4.34733		4,209.37000	4.20937	4,347.330	19.76	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,043.88000		5.04388		5,241.91000	5.24191	5,043.880	19.76	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.24180		73.02552		9.28931	72.68388		19.98	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,580.07000		4.58007		4,442.01000	4.44201	4,580.070	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,433.51000		6.43351		6,637.09000	6.63709	6,433.510	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,612.25000		4.61225		4,473.46000	4.47346	4,612.250	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,390.69000		6.39069		6,593.54000	6.59354	6,390.690	19.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,644.54000		4.64454		4,505.02000	4.50502	4,644.540	19.86	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,348.09000		6.34809		6,550.21000	6.55021	6,348.090	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			161.46992		161.46992		161.43872	161.43872			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	20.08000		0.02008		51.28000	0.05128	20.080		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	30.08000		0.03008		61.28000	0.06128	30.080		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	40.08000		0.04008		71.28000	0.07128	40.080		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			129.07779		129.07779		129.07147	129.07147			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	87.79000		0.08779		81.47000	0.08147	87.790		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	77.79000		0.07779		71.47000	0.07147	77.790		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	67.79000		0.06779		61.47000	0.06147	67.790		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			131.25901		131.25901		131.23834	131.23834			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	1,730.99000		1.73099		1,751.66000	1.75166	1,730.990		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,740.99000		1.74099		1,761.66000	1.76166	1,740.990		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	1,750.99000		1.75099		1,771.66000	1.77166	1,750.990		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
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	8.79067	87.49454		8.83448	87.15659		17.68	0.00	0	21,284.00
R213	On 06/02/2014	8.29	Call	744.81000	0.74481		719.06000	0.71906	744.810	17.47	0.00	0	0.00
R213	On 06/02/2014	8.29	Put	4,751.02000	4.75102		5,063.22000	5.06322	4,751.020	17.47	0.00	0	0.00
R213	On 06/02/2014	8.30	Call	763.95000	0.76395		737.25000	0.73725	763.950	17.47	0.00	0	0.00
R213	On 06/02/2014	8.30	Put	4,687.48000	4.68748		4,998.73000	4.99873	4,687.480	17.47	0.00	0	0.00
R213	On 06/02/2014	8.31	Call	783.34000	0.78334		755.67000	0.75567	783.340	17.48	0.00	0	0.00
R213	On 06/02/2014	8.31	Put	4,624.30000	4.62430		4,934.58000	4.93458	4,624.300	17.48	0.00	0	0.00
R213	On 08/05/2014		Bond Future	8.88395	85.10695		8.92916	84.76420		18.35	0.00	0	0.00
R213	On 08/05/2014	7.64	Call	755.38000	0.75538		725.69000	0.72569	755.380	17.92	0.00	0	0.00
R213	On 08/05/2014	7.64	Put	11,040.60000	11.04060		11,353.66000	11.35366	11,040.600	17.92	0.00	0	0.00
R213	On 08/05/2014	7.65	Call	767.68000	0.76768		737.49000	0.73749	767.680	17.92	0.00	0	0.00
R213	On 08/05/2014	7.65	Put	10,963.20000	10.96320		11,275.76000	11.27576	10,963.200	17.92	0.00	0	0.00
R213	On 08/05/2014	7.66	Call	780.13000	0.78013		749.44000	0.74944	780.130	17.92	0.00	0	0.00
R213	On 08/05/2014	7.66	Put	10,886.07000	10.88607		11,198.13000	11.19813	10,886.070	17.92	0.00	0	0.00
R213	On 07/08/2014		Bond Future	8.97596	86.26434		9.02236	85.91863		17.90	0.00	0	0.00
R213	On 07/08/2014	8.84	Call	4,368.36000	4.36836		4,231.08000	4.23108	4,368.360	17.83	0.00	0	0.00
R213	On 07/08/2014	8.84	Put	5,393.45000	5.39345		5,601.88000	5.60188	5,393.450	17.83	0.00	0	0.00
R213	On 07/08/2014	8.85	Put	5,351.97000	5.35197		5,559.55000	5.55955	5,351.970	17.83	0.00	0	0.00
R213	On 07/08/2014	8.85	Call	4,402.89000	4.40289		4,264.76000	4.26476	4,402.890	17.83	0.00	0	0.00
R213	On 07/08/2014	8.86	Call	4,437.56000	4.43756		4,298.58000	4.29858	4,437.560	17.84	0.00	0	0.00
R213	On 07/08/2014	8.86	Put	5,310.72000	5.31072		5,517.45000	5.51745	5,310.720	17.84	0.00	0	0.00
R213	On 06/11/2014		Bond Future	9.06976	83.92809		9.11779	83.57638		17.88	0.00	0	0.00
R213	On 06/11/2014	8.84	Call	4,766.92000	4.76692		4,624.28000	4.62428	4,766.920	17.70	0.00	0	0.00
R213	On 06/11/2014	8.84	Put	6,479.82000	6.47982		6,688.89000	6.68889	6,479.820	17.70	0.00	0	0.00
R213	On 06/11/2014	8.85	Call	4,799.92000	4.79992		4,656.53000	4.65653	4,799.920	17.70	0.00	0	0.00
R213	On 06/11/2014	8.85	Put	6,437.21000	6.43721		6,645.53000	6.64553	6,437.210	17.70	0.00	0	0.00
R213	On 06/11/2014	8.86	Call	4,833.03000	4.83303		4,688.91000	4.68891	4,833.030	17.71	0.00	0	0.00
R213	On 06/11/2014	8.86	Put	6,394.80000	6.39480		6,602.39000	6.60239	6,394.800	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	9.07794	77.11379		9.12154	76.77332		21.16	0.00	0	5,455.00
R214	On 06/02/2014	8.99	Call	1,950.23000	1.95023		1,868.94000	1.86894	1,950.230	21.03	0.00	0	0.00
R214	On 06/02/2014	8.99	Put	2,645.01000	2.64501		2,904.19000	2.90419	2,645.010	21.03	0.00	0	0.00
R214	On 06/02/2014	9.00	Call	1,985.76000	1.98576		1,902.74000	1.90274	1,985.760	21.03	0.00	0	0.00
R214	On 06/02/2014	9.00	Put	2,600.98000	2.60098		2,858.43000	2.85843	2,600.980	21.03	0.00	0	0.00
R214	On 06/02/2014	9.01	Call	2,021.66000	2.02166		1,936.90000	1.93690	2,021.660	21.04	0.00	0	0.00
R214	On 06/02/2014	9.01	Put	2,557.47000	2.55747		2,813.18000	2.81318	2,557.470	21.04	0.00	0	0.00
R214	On 08/05/2014		Bond Future	9.16540	74.84241		9.21033	74.49720		21.75	0.00	0	0.00
R214	On 08/05/2014	8.99	Call	3,323.35000	3.32335		3,205.82000	3.20582	3,323.350	21.62	0.00	0	0.00
R214	On 08/05/2014	8.99	Put	4,697.40000	4.69740		4,925.08000	4.92508	4,697.400	21.62	0.00	0	0.00
R214	On 08/05/2014	9.00	Call	3,357.71000	3.35771		3,239.13000	3.23913	3,357.710	21.62	0.00	0	0.00
R214	On 08/05/2014	9.00	Put	4,652.28000	4.65228		4,878.91000	4.87891	4,652.280	21.62	0.00	0	0.00
R214	On 08/05/2014	9.01	Call	3,392.25000	3.39225		3,272.62000	3.27262	3,392.250	21.63	0.00	0	0.00
R214	On 08/05/2014	9.01	Put	4,607.47000	4.60747		4,833.05000	4.83305	4,607.470	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	9.13401	99.95247		9.17771	99.51495			0.00	0	12,135.00
R248	On 06/02/2014	9.09	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.09	Put	444.26000	0.44426		881.78000	0.88178	444.260		0.00	0	0.00
R248	On 06/02/2014	9.10	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
R248	On 06/02/2014	Bond Future	9.10	Put	342.99000	0.34299	780.51000	0.78051	342.990		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	241.91000	0.24191	679.43000	0.67943	241.910		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.22367	96.84421	9.26878	96.40047			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	1,845.70000	1.84570	2,289.44000	2.28944	1,845.700		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	1,743.57000	1.74357	2,187.31000	2.18731	1,743.570		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	1,641.63000	1.64163	2,085.37000	2.08537	1,641.630		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			20,577.71000	20,577.71000	20,705.68000	20,705.68000			0.00	0	0.00

Total for Derivatives : **396,573,621.95** **36,790** **2 088 353.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	99.95617			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.63000	105.34009	6.63000	105.28317			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.06730			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.31000	106.51565	8.31000	106.44380			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.60632			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.71503			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.17500	97.47082	9.17500	97.39838			0.00	0	250,000,000.00
AB06	On 27/03/2015	Spot Bond			6.93000	103.45410	6.93000	103.39570		20,790,000,000.00	0.00	3,000,000	570,000,000.00
AB07	On 07/03/2014	Spot Bond			5.43000	103.36967	5.43000	103.32401			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.04983			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.46500	106.78534	8.46500	106.71200			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.84000	136.26675	0.84000	136.19437			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.35000	128.11614	2.35000	261.26052			0.00	0	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	100.60887			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	100.32949			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.69883			0.00	2,000,000,000	1,010,000,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000	0.00000	100.18258			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000	100.00000	0.00000	100.19073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.19604			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.00646			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.39000		108.00682		7.39000	107.94188			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.96403			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.68000		104.41393		6.68000	104.35709			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.57923			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.83133			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.61510			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.54975			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.68780			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.99976			0.00	1,500,000,000	750,000,000.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.08219			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00016			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00001			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.60439			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	102.08962			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000		131.09747		5.29000	130.98101			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.05000		126.48923		3.05000	126.39910			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.79000		117.67010		2.79000	117.58891			0.00	0	100,000,000.00
ABLI05	On 18/02/2018	Spot Bond	4.44000		101.45992		4.44000	101.37676		3,196,800,000,000.00		720,000,000	240,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.91000		103.36408		5.91000	103.61722			0.00	0	1,100,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.86500		117.19208		10.86500	117.09104			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.31953			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.90316			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.92412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.92028			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.09000	110.52852		4.09000	110.44074			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	38.63972		100.00000	38.35338			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.09000	164.32188		2.09000	164.21785			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	154.68598		2.76000	154.57961			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.12000	166.12256		2.12000	166.01698			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.08000	169.87404		2.08000	169.76663			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.86125	73.42381		7.86125	73.36436			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.86125	73.42381		7.86125	73.36436			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	100.07182			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.16000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.05000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	86.69000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	86.16000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.82451			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.29972			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.67000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.22000	102.57191		6.22000	102.52015			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	86.69000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.89000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.05000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond		6.92000	114.35129		6.92000	114.28684			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.37368			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	81.82000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.33000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.79000	93.33601		2.79000	100.94687			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.75000	98.88921		2.75000	146.93486			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.68000	112.04948		2.68000	193.47696			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	82.99000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.43500	91.52031		9.43500	92.31244			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	92.46000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	106.46321			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.51000			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		9.64000	108.18646		9.64000	106.46280			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		9.58500	106.96703		9.58500	106.88452			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.76000	91.04792		8.76000	90.98360			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.85000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	104.32000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.68000		106.24033		9.68000	106.15759			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.37000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.31131			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.16500		108.82538		8.16500	108.75324			13,064,000,000.00	1,600,000	70,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.58000		103.50552		6.58000	103.45000			658,000,000.00	100,000	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.75000		97.98302		8.75000	97.91388			19,250,000,000.00	2,200,000	60,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.84000		95.20145		9.84000	95.12570			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.28000		106.87270		7.28000	106.80938			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.54000		128.35261		1.54000	128.27720			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.16000		130.07117		2.16000	265.25142			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	0.78000		124.94006		0.78000	127.65960			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.06000		124.91930		2.06000	127.34840			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		33.95322		100.00000	33.70706			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.08000		107.58138		11.08000	107.48528			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.93060			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.30833		100.00000	2.29122			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.95560			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.30973			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		13.75871		100.00000	13.65675			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.90558			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		60.52754		11.00000	60.47564			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		13.75871		100.00000	13.65675			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.68469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.92524		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	100.04896		0.00		0	0.00	
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.06470		0.00		0	0.00	
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.04193		0.00		0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.04668		0.00		0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.04877		0.00		0	0.00	
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.17600		0.00		0	0.00	
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.17600		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.19625		0.00		0	0.00	
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.03816		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.19625		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.15574		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	86.47179		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.03542		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.99988		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.04389		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.04843		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.05032		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.04653		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.03818		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.20500	103.78085	9.20500	103.81750		0.00		0	0.00	
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.02687		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL115		On 31/01/2014	Spot Bond	7.18000	103.86618	7.18000	103.80531			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.05970			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.21094			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.93400			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	101.13259			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	79.94094			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	159.10591			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	159.14984			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.04190			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.71180			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.71180			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.13259			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.57544			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.03711			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.03597			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.13942			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.49149			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.13960			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.71870			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.82939			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.11263			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.34387			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.93115			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.04249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.01958			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.01747			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.03962			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.83033			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.02438			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.02112			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.02745			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.03924			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.03255			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.02496			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.02706			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.82273		10.23000	102.73775			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.02900			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.02591			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.07643			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	114.52435			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.11887			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.25000	102.58445		9.25000	102.50803			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.03860			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	109.97550		1.75000	110.03235			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.02687			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.02708			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13524			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.13988			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.13060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.13895			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.13431			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14451			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.25502			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.14081			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.55238			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.13895			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.03519			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.04315			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.04561			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.02576			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.02864			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.04628			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.14414			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15469			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.13617			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15322			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15376			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15469			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.29590			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.14729			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.14729			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	116.83114			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	117.66777			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.12687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.12557			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.62977			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.12910			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.12967			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.13524			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.12706			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.12687			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.14072			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.04197			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.15266			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.41824			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.51111		100.00000	9.44216			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.63498			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.70740			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.75559			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.27428			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.41748			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.60832			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.23281			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.80000	98.75835		7.80000	98.69609			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.63348			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.92710			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.23000	103.94977		8.23000	103.88031			823,000,000.00	100,000	70,000,000.00
AIR02		On 30/04/2023	Spot Bond	9.28000	116.69803		9.28000	116.61082			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	68.80167		100.00000	68.30286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond	7.00000	111.05306		7.00000	110.98976			0.00	0	2,890,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	65.53014		100.00000	65.05504			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.39617		100.00000	13.30694			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.00000	151.98702		3.00000	151.87954			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.79000	102.08019		4.79000	130.99744			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.30119			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.29092			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.25352			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.25696			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.12694			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.35351			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.26256			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.11756			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.95660			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.72000	106.52699		8.72000	106.45207			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.24966			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.10291			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	101.07243		100.00000	100.25293			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.97945			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.40280			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.41570			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.37500	106.94698		9.37500	101.49466			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.88000	110.62415		6.88000	110.56249			5,504,000,000.00	800,000	800,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.87782			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.89002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	6.66000		103.61761		6.66000	103.56168			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.61500		106.57985		8.61500	106.50578			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.97043			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.80295		103.07516		10.80295	101.93877			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.69069		101.05168		10.69069	100.62521			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.74155		100.94046		10.74155	100.55403			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.89568			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.79691		100.97161		10.79691	100.47078			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.87950		99.65512		11.87950	99.55749			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.89306			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.89306			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.89313			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.05295		99.88541		11.05295	99.82486			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.96741		101.92623		10.96741	100.49891			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.69069		101.05168		10.69069	100.62521			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.94703		101.23037		10.94703	100.62999			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.16745		95.24184		10.16745	100.18768			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.89889			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.89418			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.89418			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.90019			0.00	0	0.00
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	10.38316		100.34032		10.38316	102.74087			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.39000		99.11367		11.39000	99.02297			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	97.09784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond		11.31500	67.64949		11.31500	96.58904			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	99.90911			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	78.57117		12.22500	99.90033			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.89582			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.12000	64.60022		11.12000	96.68701			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89910			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89636			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89636			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	99.90041			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.92480			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.90073			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.93822			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	99.90073			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.80295	102.97049		13.80295	101.87071			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.17268	100.40419		15.17268	100.28037			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.07477	100.33687		14.07477	103.66026			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.86083			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.86083			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.86083			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.85537			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	12.47628		100.00000	12.40541			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.64472		100.00000	18.50955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		16.96880	100.00000	16.84577				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.47456	100.00000	10.39862				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.47456	100.00000	10.39862				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.66425	100.00000	12.57243				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		10.97335	100.00000	10.89379				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		81.98939	100.00000	81.47047				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.10424				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.91981				0.00	1,410,000,000	470,000,000.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.91780				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		93.58974	100.00000	92.87532				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		88.59223	100.00000	87.95181				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		84.68677	100.00000	84.10138				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		104.06032	2.06000	170.53223				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.20000		97.34058	8.20000	141.81640				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.20000		98.68142	8.20000	142.14071				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.58500		97.81972	8.58500	97.75198				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.10619				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.76037				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	100.35881				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.03037				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		90.19608	100.00000	89.53771				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.81000		99.37925	7.81000	99.31617				0.00	0	480,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.13420				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.21056				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.23797			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32932			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.42064			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.67594			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.17948		100.00000	10.10568			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.99943			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.05469			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.07836			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.08626			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.18092			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.30706			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.95968		100.00000	9.88747			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.95968		100.00000	9.88747			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.17471			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.18961			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.19368			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.16500	104.31592		8.16500	104.24676			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.20586			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22738			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	5.70587		100.00000	5.66358			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	5.70587		100.00000	5.66358			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.00500	106.47400		6.00500	106.42266			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.05686			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.43044			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.96687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.32641			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.56859			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.67097			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.55947			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.59143			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.64947			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.89016			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.29182			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	32.95710		100.00000	32.19600			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.94111		100.00000	14.83279			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.72935			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.48000	107.30713		6.48000	107.25043			1,296,000,000.00	200,000	30,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.26500	114.05918		9.26500	113.97360			926,500,000.00	100,000	100,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.65008			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.47859			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.96500	104.77664		8.96500	104.70053			16,137,000,000.00	1,800,000	840,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.03000	104.59970		11.03000	104.50666			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.47393			0.00	120,000,000	40,000,000.00
CBL14	On 01/02/2019	Spot Bond		11.28000	105.74014		11.28000	105.64559			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.97711			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.15500	101.89008		9.15500	101.81452			21,972,000,000.00	2,400,000	290,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.84661			0.00	30,000,000	10,000,000.00
CBL18	On 23/08/2019	Spot Bond		11.72000	101.17168		11.72000	101.07778			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.00516			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.26594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.92614			0.00	800,000,000	200,000,000.00
CBL22	On 06/05/2020	Spot Bond	10.08500		93.94333		10.08500	93.86676			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.03000		115.54687		10.03000	115.45371			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.88000		111.71279		9.88000	111.62404			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.22000		116.61638		9.22000	116.52929			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.51737			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.51500		104.08538		11.51500	103.98886			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.97425			0.00	540,000,000	180,000,000.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.99985			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.36918			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.72746			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.48850			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.54537			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.27390			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.25996			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.33361			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.07658			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.91672			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		94.83475		100.00000	94.12879			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		94.83475		100.00000	94.12879			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		94.83475		100.00000	94.12879			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.04196			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		94.83475		100.00000	94.12879			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.36807			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.25163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond	10.11000	104.99870	10.11000	99.86609				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.25163				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.82231				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	115.11396	2.76000	115.03509				0.00	0	6,000,000,000.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	105.86351				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	112.08128	3.14000	115.01586				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.73908	8.25000	102.67027				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	100.25163				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.25163				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	120.14761	3.10000	114.61352				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	119.90036	2.40000	114.38419				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.10522				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.28964				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.30783				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.98000	103.04204	7.98000	102.97561				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.39418				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.37315				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.27256				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.28376				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.03000	103.18362	8.03000	103.11669				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.03000	103.18362	8.03000	103.11669				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond		8.08000	102.03582		8.08000	101.96922			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.04578			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.06211			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.25045			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.25045			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	85.18136		100.17539	84.60369			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.27182			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.79091			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.04811			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.58590			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.62656			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.22949		9.35000	103.15262			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.22949		9.35000	103.15262			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.58547			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.58720			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	100.98920			0.00	680,000,000	340,000,000.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.17920			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.96940			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	100,000,000.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.05000	104.96534		9.05000	104.88838			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.67829			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.16803			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.16803			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.08506			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06770			0.00	1,180,000,000	620,000,000.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.90894			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13339			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13246			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.03536			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.64698			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.71547			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.03498			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	104.27919			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35159			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.06753			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.12873			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15007			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15007			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15007			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.88625			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.48787			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.29650			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00003			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00003			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91610			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00003			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.77351			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.05662			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93710			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93710			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93333			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	101.71886			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	121.29494			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	119.86679			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	120.71539			0.00	0	0.00
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	100.91891			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.71500	95.78736	10.71500	94.48445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond		11.23500	95.24003		11.23500	96.07409			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93662			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.15691			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.89584			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.23962			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.22361			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.92197		8.80500	101.36602			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.13617			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.25350			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	100.14303			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.14580			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.15654			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.14729			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20976			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20976			0.00	810,000,000	270,000,000.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20976			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.06486			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.06313			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.09187			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93662			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	100.06979			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.19090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.18360			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93621			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.11263			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.17323			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.12899			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.15136			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.17792			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.86641			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.06926			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93826			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.10771			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.79004			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.08547			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.72237			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.53939			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.21499			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.33554		7.01000	37.93412			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	144.03776			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		8.58500	97.81972		8.58500	130.42828			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.20000	32.33399		8.20000	141.81640			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.20000	32.73440		8.20000	142.14071			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.28730			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.17860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.59393			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.59393			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.04764			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.03702			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.03917			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.13895			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.23962			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.12520			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.67340			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.53000		111.45024		8.53000	107.80987			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.61500		102.00064		8.61500	101.92976			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.99500		114.11889		9.99500	114.02719			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.88000		105.80513		7.88000	105.73776			0.00	0	200,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.58500		109.01818		9.58500	108.93362			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.02500		96.73744		10.02500	96.65949			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.93000		97.21785		10.93000	97.13261			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.93000		90.08123		10.93000	90.00225			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.52097			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.55099			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.46633			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.00228			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.46519			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.05456			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.44500		88.34524		12.44500	90.05780			0.00	0	5,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.78005		100.00000	10.67716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.97705			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.89000		96.77799		7.89000	98.37873			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.87514			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.04662			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.33309			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.61138			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.40665			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.18324			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.24801			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.36423			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.76000		118.99096		6.76000	118.92577			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.20500		109.59467		8.20500	109.52286			47,854,021,500.00	5,832,300	4,219,141,100.00
DV23	On 27/02/2023	Spot Bond	8.65500		111.76259		8.65500	111.68542			9,871,027,500.00	1,140,500	9,467,668,800.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.27150			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.28124			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.62621			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.83500		134.25126		7.83500	134.16717			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	104.22611			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		104.34594		0.10000	131.09442			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.18000		115.48540		2.18000	115.41133			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.19000		103.06544		2.19000	102.99926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL30	On 29/07/2030	Spot Bond		2.27000	103.05694		2.27000	103.18645			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.48500	109.60489		9.48500	109.52212			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.33500	110.37009		9.33500	110.28668			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.98000	101.97394		9.98000	101.89168			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.58500	90.64740		10.58500	94.40581			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.68826			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.02748			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.23015			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.80436			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.58839			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	83.52668		100.00000	82.94931			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	87.32057		100.00000	86.69834			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	101.12224		100.00000	100.33222			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	89.02439		100.00000	88.37772			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	88.15710		100.00000	87.55604			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.72039		3.00000	127.62992			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.94000	109.06929		10.94000	102.52396			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.28205			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.35209			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.66196			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.64000	85.16413		9.64000	98.46267			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.81167			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.54064			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.82321			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.75445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.73089			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.83906			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.80939			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.69621			0.00	600,000,000	200,000,000.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.71745			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.67323			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.70470			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.66693			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.69316			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.41000		104.66848		6.41000	104.61406			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.43500		108.36742		7.43500	108.30223			9,235,013,500.00	1,242,100	17,731,174,300.00
ES23	On 25/01/2023	Spot Bond	8.32000		114.83358		8.32000	114.75730			3,371,264,000.00	405,200	24,127,391,300.00
ES26	On 02/04/2026	Spot Bond	8.79500		94.89535		8.79500	94.82806			70,405,734,000.00	8,005,200	8,651,400,000.00
ES33	On 15/09/2033	Spot Bond	9.59000		83.82172		9.63000	83.45684			871,580,344,936,000.00	90,884,290,400	67,682,115,100.00
ES42	On 25/04/2042	Spot Bond	9.82500		88.92354		9.82500	88.85327			0.00	0	11,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.60075			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.29410			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.48044			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.68874			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.30658			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.78669		100.00000	11.70123			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.47021		100.00000	11.38705			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.18135			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.18933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.20525			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.22113			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.88000	104.05619		6.88000	103.99788			0.00	0	906,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.12000	97.76963		9.12000	97.69779			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.27814			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.27807			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.23187			0.00	0	10,000,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.51152			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.92000	104.35211		10.92000	104.26070			0.00	0	50,000,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.53375			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.16000	125.67454		2.16000	126.43704			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.19000	129.76012		2.19000	264.61644			0.00	0	10,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.50000	98.36877		2.50000	103.84102			0.00	0	200,000,000.00
FRBI28	On 31/03/2028	Spot Bond		2.73000	99.12162		2.73000	147.28043			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.57000	113.87805		2.57000	196.63611			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.19000	113.89407		7.19000	113.82741			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.01800	58.65164		8.01800	57.90257			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49200	37.46202		9.49200	36.51643			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	36.19349		9.73000	35.24718			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.65928			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.95218			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	104.72595			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.36147			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.92462			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.92462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.60731			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.90825			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06675			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.26321			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.04203			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05763			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.11959			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.20039		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.20039		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.25917			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15469			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20520			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14673			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	112.83444			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.22687			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15191			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.16101		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.17975			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.21468			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.16244			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.17350			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.20393			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.18910			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.21286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.22596			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.20337			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.19698			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.17626			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.17295			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21760			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21486			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.20739			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21796			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.18452			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.08096		100.09221	11.99135			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.13654			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	114.35032			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.06570			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.08739			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.84702			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.40874			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.05373			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.05567			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.04065			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.14358			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.19241			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.26816			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.25124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.14081			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		54.21333		13.22500	54.15458			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.13189			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.13208			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.10291			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.13877			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.74500		89.03442		3.74500	92.04319			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.14544			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.14544			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.74596			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.93662			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.33681			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.45826			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.13617			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.13264			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.18742			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.15783			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.85650			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.17371			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.33248			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.18324			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.14210			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.36611			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	100.00000		19.63495		100.00000	12.90478		770,000,000,000,000.00	7,700,000,000	7,700,000,000.00	
FRC187	On 07/03/2017	Spot Bond	100.00000		6.47421		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
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.40843			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.05424			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.05336			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	98.51551			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.02970			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.20587			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.40000		119.79447		3.40000	115.73543			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.05637			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.05808			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.38000		109.72333		3.38000	115.89958			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.12000		99.19766		1.12000	121.21941			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.40000		106.75274		3.40000	115.73543			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.10000		104.96440		2.10000	122.78474			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.17000		103.94993		2.17000	126.29441			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.37240			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	95.56343			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.29064			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.29601			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.03433			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.05527			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	107.04020			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.08332			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.07613			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.14784			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.26913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.14766			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	105.30441			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.36825			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	90.54185			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.53248	100.00000		8.46925			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	14.64492	100.00000		14.50515			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.24000	142.17871		4.24000	142.06364			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.34709			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.11381			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	103.61403			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.68570			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.47565			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.57002			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.11756			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.70000	124.60629		2.70000	254.09582			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20000	129.65663		2.20000	264.40520			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92000	122.45923		2.92000	249.71310			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.53000	102.73446		2.53000	123.12933			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.12431			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.06000	127.42855		2.06000	123.45451			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32596			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.54450			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.00596			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	2.90000	93.08414		2.90000	93.01933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	14.94848	104.97509	14.83282			0.00		0	0.00	
FRS73	On 12/06/2017	Spot Bond	101.07593	18.89086	101.07593	18.74953			0.00		0	0.00	
FRS74	On 14/06/2017	Spot Bond	100.44759	11.48889	100.44759	11.40342			0.00		0	0.00	
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.22493			0.00		0	0.00	
FRS76	On 18/06/2017	Spot Bond	100.76967	17.38050	100.76967	17.25082			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	2.40000	104.22922	2.40000	104.16060			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	99.95714			0.00		0	0.00	
FRS85	On 31/01/2025	Spot Bond	2.46000	96.38526	2.46000	104.24753			0.00		0	0.00	
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.27163			0.00		0	0.00	
FRS87	On 31/01/2025	Spot Bond	2.49000	96.10345	2.49000	103.94248			0.00		0	0.00	
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.61775			0.00		0	0.00	
FRS90	On 07/12/2023	Spot Bond	2.40000	127.60753	2.40000	329.70163			0.00		0	0.00	
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.05647			0.00		0	0.00	
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.97008			0.00		0	0.00	
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.91034			0.00		0	0.00	
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.86362			0.00		0	0.00	
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.57443			0.00		0	0.00	
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.49697			0.00		0	0.00	
FRS98	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.90166			0.00		0	0.00	
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.52816			0.00		0	0.00	
FRX14	On 01/09/2014	Spot Bond	5.76500	104.57287	5.76500	104.52363			0.00		0	120,000,000.00	
FRX15	On 14/03/2015	Spot Bond	6.10000	105.60336	6.10000	105.55079			0.00		0	100,000,000.00	
FRX16	On 15/09/2016	Spot Bond	7.15000	104.38442	7.15000	104.32366			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond		7.67500	105.08815		7.67500	105.02259			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.88000	111.57633		7.88000	111.50528			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.49500	103.39991		8.49500	103.32865			19,538,500,000.00	2,300,000	90,000,000.00
FRX20	On 01/10/2020	Spot Bond		8.77500	108.57303		8.77500	101.94244			0.00	0	100,000,000.00
FRX23	On 28/02/2023	Spot Bond		9.43500	92.38300		9.43500	92.31244			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.62000	108.12440		9.62000	108.04069			0.00	0	100,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.47500	95.66581		10.47500	95.58621			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.50000	78.82647		10.50000	78.76002			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00749			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.01336			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.01817			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.02009			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.02483			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.03245			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.03816			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.06285			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.85169			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.47685			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.96500	103.50906		8.96500	103.43428			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.84887			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.23528			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.79609			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.53276			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.79555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.79540			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.79495			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.79585			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.26356			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.64711			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.06525			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.09086			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.14036			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.20178			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.28701			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	100.33613			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.59364			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.32146			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.28867			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.58774			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.29619			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00004		100.00000	0.00004			0.00	0	5,544,600,000.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.07380			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42919			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.24370			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.25881			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.95614			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.02365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC08	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.93668			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.81959			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.24735			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.56840		103.40941		7.56840	102.38909			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	101.31133			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.92156		103.46778		7.92156	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	101.39357			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.37238		103.54761		8.37238	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	101.49406			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.35609			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.51085			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.57050			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.97500		112.97329		7.97500	112.90130			25,520,000,000.00	3,200,000	3,070,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		132.06204		1.97000	269.31553			0.00	0	8,869,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000		135.15887		1.95000	269.74767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond		9.57500	100.90568		9.57500	100.82878			7,660,000,000.00	800,000	1,450,800,000.00
HWAY35	On 31/07/2035	Spot Bond		9.54500	101.12740		9.54500	101.05057			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	30.16842		100.00000	29.76342			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	8.77915		100.00000	12.99387			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	69.41006		100.00000	67.85880			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	38.68370		100.00000	37.81916			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	23.50087		100.00000	22.97565			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	11.94752		100.00000	11.68050			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.85000	110.74259		1.85000	110.67482			0.00	0	02,816,702,300.00
I2038	On 31/01/2038	Spot Bond		2.30000	108.23701		2.30000	108.16685			0.00	0	34,200,942,800.00
I2046	On 31/03/2046	Spot Bond		2.42500	104.34742		2.42500	104.27851			0.00	0	66,200,000,000.00
I2050	On 31/12/2050	Spot Bond		2.33000	112.66322		2.33000	112.58993			23,300,000,000.00	10,000,000	20,598,191,700.00
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		7.08000	106.79113		7.08000	106.72958			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.28701			0.00	800,000,000	200,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.33536			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.34404			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.70500	102.95653		6.70500	102.90059			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.58000	106.61908		7.58000	106.55336			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.31500	108.74611		8.31500	108.67272			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.63500	102.15028		6.63500	102.09571			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.14658			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.67474			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.09000	113.17385		4.09000	113.08424			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.40000	105.04574		7.40000	104.98354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.89112			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.94878			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.94000	105.76769		0.94000	127.05653			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.13000	105.71835		2.13000	126.70966			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.52878			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.63305			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.98500	104.88969		7.98500	104.82203			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.31465			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.04192			0.00	0	10,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.72632			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.55000	98.00239		8.55000	97.93479			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.06500	94.99837		9.06500	94.92973			9,971,500,000.00	1,100,000	50,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.55829			0.00	0	1,000,000,000.00
IBL49	On 02/04/2018	Spot Bond		8.06500	99.18924		8.06500	99.12463			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.11500	102.73633		9.11500	103.54550			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.95102			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.98212			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.34000	102.09638		7.34000	102.71616			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.33000	101.74960		8.33000	102.44496			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00297		100.00000	0.00295			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.09328			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.14737			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.73500	105.26321		8.73500	99.49396			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.98164		5.00000	100.94055			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.98164		5.00000	100.94055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.06077		5.00000	102.01969			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.98164		5.00000	100.94055			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.17753		4.00000	101.14433			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.67754			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.63305			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.90347			0.00	0	2,500,000,000.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.66173		9.20000	109.58047			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.94249			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.94249			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.82326			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.59026		100.00000	7.53402			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.07236			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.84332			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.73476			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.08000	102.38057		9.08000	102.30525			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.50592			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.67445			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.25983			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.38360			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.46198		100.00000	6.40165			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	83.33333		100.00000	82.76644			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond	5.25000	99.88506		5.25000	99.74176			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond	5.25000	99.78471		5.25000	99.64170			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.35000	99.67857		5.35000	99.53315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA405		On 28/01/2014	Spot Bond	5.35000	99.57673		5.35000	99.43161			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.35000	99.47510		5.35000	99.33027			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.35000	99.37367		5.35000	99.22914			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	5.45000	99.25896		5.45000	99.11206			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond	5.45000	99.15609		5.45000	99.00950			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.45000	99.05343		5.45000	98.90714			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.45000	98.95098		5.45000	98.80500			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.87553			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.66491			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.91179			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.80295	105.23892		10.80295	101.37200			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.80295	103.08049		10.80295	100.12015			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.08016			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.45234			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.07869			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.55845		6.50000	101.50493			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.15007			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.93390			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.59429			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.59429			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.69866			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.79909			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.15509			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.44894			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.17745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.14404			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.23304			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	102.71965			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.76465			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.42793			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.14666			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.08198			0.00	0	0.00
ING229		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.08304			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.42724			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.56712			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.46479			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.10822			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.15327			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.26908			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	88.46420		100.00000	87.84411			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.90019			0.00	0	0.00
INGR01		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.40412			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.44659			0.00	0	0.00
IP266U		On 08/01/2014	Spot Bond	100.00000	97.59358		100.00000	96.81698			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.33010			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.36036			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.38058			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.09000	103.87760		8.09000	103.80973			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.13000	102.98074		6.13000	102.92963			0.00	0	0.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.35191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL6		On 28/09/2017	Spot Bond	8.46500	106.63177		8.46500	106.55853			16,083,500,000.00	1,900,000	100,000,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.82505			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.47655			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.71546			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.08218			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.26000	103.34641		8.26000	103.27749			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.11603			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.46026			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.22000	97.81136		3.22000	117.22239			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.91000	95.67684		3.91000	128.42258			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.87921			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.61519			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.59167			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.31795			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.85000	90.40101		3.85000	91.11994			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.85000	90.32564		3.85000	97.34036			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.35877			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.96012			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.25983			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.62000	109.27943		11.62000	109.17719			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.38531			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.91000	94.66146		3.91000	128.42258			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.48241			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.13913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.61022				0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond	5.25000		99.85637	5.25000	99.71315				0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.25000		99.75608	5.25000	99.61315				0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.35000		99.64945	5.35000	99.50412				0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.35000		99.54767	5.35000	99.40263				0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.35000		99.44610	5.35000	99.30135				0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.35000		99.33027	5.35000	99.20028				0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.45000		99.22954	5.45000	99.08274				0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.45000		99.12673	5.45000	98.98023				0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.45000		99.02414	5.45000	98.87794				0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.45000		98.92175	5.45000	98.77586				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.88478				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.08125				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.10817				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.03427				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.83449				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.18007				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.94050				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.91623				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.72115				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.93650				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.62479				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.68958				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.45738				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.36045				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.37056			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.39078			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.29979			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.23821			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08120			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.14865			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.74913			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.94441			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.74050			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	92.40506		100.00000	91.70854			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	84.55938		100.00000	83.98415			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	85.44892		100.00000	84.66258			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	72.85429		100.00000	72.42063			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.10694			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	43.76946		100.00000	43.45213			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.57108			0.00	0	500,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.75337		100.00000	14.64641			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.43692			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	50.00000		100.00000	48.88255			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	53.35288		100.00000	52.16050			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	58.76719		100.00000	58.21848			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.45722			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.29162			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.58000	141.61269		8.58000	141.51413			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.42709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.19848			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.04879			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.56500	100.14458		8.56500	100.07614			58,242,000,000.00	6,800,000	400,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.71500	69.54141		8.71500	98.00069			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.21500	101.97275		9.21500	103.09783			10,136,500,000.00	1,100,000	50,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.39045			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.08000	99.83620		11.08000	99.74750			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.42789			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.90063			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.96635			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.04508			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.86135			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.79989			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.16826			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.55294			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.30874			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.98120			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	78.15846		100.00000	77.65957			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	46.36073		100.00000	46.05276			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	50.00000		100.00000	48.88255			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.23552			0.00	0	0.00
MAQ10U	On 30/12/2013	Spot Bond		100.00000	66.66667		100.00000	99.18478			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	89.46078		100.00000	88.80779			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	40.36037		100.00000	39.42830			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.71258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.74925			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.68850			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.65366			0.00	500,000,000	1,250,000,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.23424			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.34773			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.03945			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.95662			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.32624			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.26618			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.28905			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.69636			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.75763			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.15346			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	94.25499		100.00000	93.54275			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	89.66855		100.00000	89.02346			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	98.45815		100.00000	97.68694			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	53.93644		100.00000	53.53675			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	41.98114		100.00000	41.67677			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	13.69065		100.00000	13.58920			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	33.42444		100.00000	33.17675			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.47000	104.20984		8.47000	104.13861			5,082,000,000.00	600,000	180,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.27949			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.25876			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.22622			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.37311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.38381			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.43733			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.81086			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	99.80131			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.80000	103.93957		7.80000	103.87404			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.54000	107.72421		8.54000	102.99033			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.41000	108.16341		9.41000	103.08860			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.42000	103.90849		5.42000	103.86270			0.00	0	1,744,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.01910			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.02389			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.41500	103.94343		9.41500	103.86287			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.08000	104.71723		7.08000	104.65687			7,788,000,000.00	1,100,000	5,540,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.52480			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.72500	100.88526		8.72500	100.81428			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.60691		100.00000	9.47794			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.50203			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.42500	100.86234		8.42500	100.79376			9,267,500,000.00	1,100,000	200,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.55000	106.59560		6.55000	106.53961			1,965,000,000.00	300,000	150,000,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	96.30607		100.00000	95.54974			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.18000	107.43982		7.18000	107.37806			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.37000	109.96732		8.37000	109.89383			14,229,000,000.00	1,700,000	90,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	92.87532		100.00000	92.17172			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.44878		100.89771	6.40166			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.53439		100.61875	6.48676			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.72560			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.73737			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.75020			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.76184			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.76753			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.83778			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.91946			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.27032		100.00000	0.26836			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.27032		100.00000	0.26836			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.87500	97.19334		8.87500	97.12342			0.00	0	250,000,000.00
NBK10A		On 25/07/2016	Spot Bond	7.03000	102.14437		7.03000	102.62392			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.28486			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.93500	105.87494		8.93500	100.62534			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.39607			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.73996			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.18874			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.90170			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.84543			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.02594			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.47252			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.78000	109.05032		6.78000	108.99007			678,000,000.00	100,000	750,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.52224			0.00	800,000,000	200,000,000.00
NBK3A		On 09/09/2019	Spot Bond	8.39000	116.85359		8.39000	116.77403			15,102,000,000.00	1,800,000	120,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond		10.75500	33.08724		10.75500	33.05947			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.33000	104.76278		7.33000	104.70064			0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.26561			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.33854			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.49500	102.66049		6.49500	102.60652			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.17718			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.53000	106.20456		7.53000	106.13951			13,554,000,000.00	1,800,000	20,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.06583			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	100.63053			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.92214			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.59557			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.43711			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.48327			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	86.97238			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.45609			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.17188			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.28343			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.10526			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.51196			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	83.10857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.33020			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.25171			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.87766			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.81528			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.03006			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.02243			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.50648			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.01774			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.11626			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.11617			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.03000	106.94571		8.03000	106.87596			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.39430			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.58177			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.68000	103.80385		5.68000	103.75572			1,704,000,000.00	300,000	70,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85274			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.81500	113.38642		11.81500	113.27861			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.42146			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.03777			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.36112			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.54685			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.21000	160.31163		2.21000	160.20857			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.46500	108.41821		8.46500	108.34496			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.25230			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.09500	107.32701		9.09500	107.43668			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.61845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.79624			0.00	330,000,000	110,000,000.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.58625			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.58047			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.60426			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.29500	107.31184		9.29500	108.76099			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.62805			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.60431			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.61850			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.49500	107.29694		9.49500	107.39854			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.66603			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.63755			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.62799			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.80791			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.75022			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.64698			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		6.53000	103.38695		6.53000	103.33266			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.21000	117.07248		8.21000	116.99486			0.00	0	970,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.66500	123.81931		8.66500	123.73229			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.10500	166.16673		2.10500	166.06131			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.26000	124.91221		9.26000	124.81905			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.27987			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.24551			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.31035			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.01320			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.77937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.06980			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.61430			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.79148			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.69222		100.00000	16.57119			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		30.67507		100.00000	30.45268			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.31000		105.98426		6.31000	105.93001			23,347,000,000.00	3,700,000	760,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.93555		100.00000	9.86352			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.33000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		47.35968		100.00000	47.01632			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.10079			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.22841			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.86904			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.73429			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.65897			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.52885			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.07410			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.92645			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.46764			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.16536			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.16243			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.18138			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.17203			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.16590			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.19164			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.18002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.17229			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.20298			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.18933			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.17975			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.01801			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.05068			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.06538			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.09805			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.23846			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.27109			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.75476			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.12971			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.08000		108.98967		6.08000	108.93558			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.30000		96.36832		5.30000	96.32655			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.00000		39.08788		8.00000	39.06262			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.04000		115.85944		6.08000	115.73283		950,458,573,036,000.00	57,360,690,900	72,203,661,000.00	
R158	On 15/09/2015	Spot Bond	6.08000		115.79029		6.08000	115.73283			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.98000		90.43010		5.98000	90.38595			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.08000		122.19556		6.08000	122.13492			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.91000		85.41264		5.91000	85.37142			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.14000		118.95108		8.18000	118.51606		1,333,629,610,610,000.00	63,836,561,500	46,433,200,000.00	
R187P	On 21/12/2026	Spot Bond	7.92000		36.50152		7.92000	36.47817			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.84000		34.13893		7.84000	34.11730			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		275.38533		1.70000	275.21974			107,100,000,000.00	63,000,000	29,929,353,800.00
R201	On 21/12/2014	Spot Bond	4.89500		103.84204		4.93000	103.76653			881,100,000,000.00	180,000,000	98,933,020,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202		On 07/12/2033	Spot Bond	2.04500	212.74834		2.08000	211.50103			3,455,565,948,500.00	1,689,763,300	66,349,663,300.00
R2023		On 28/02/2023	Spot Bond	7.78500	102.34771		7.82500	102.02485			143,430,017,904,000.00	18,423,894,400	30,539,400,000.00
R203		On 15/09/2017	Spot Bond	6.82500	106.99776		6.86500	106.80530			139,775,118,892,500.00	20,479,870,900	100,690,744,300.00
R2030		On 31/01/2030	Spot Bond	8.78000	99.15768		8.78000	96.57027			51,823,072,000,000.00	5,902,400,000	87,922,400,000.00
R2037		On 31/01/2037	Spot Bond	9.06500	98.06947		9.06500	97.99861			3,290,595,000.00	363,000	47,801,246,300.00
R204		On 21/12/2018	Spot Bond	7.08000	103.99669		7.12000	103.76787			310,375,319,760,000.00	43,838,322,000	38,325,921,600.00
R2048		On 28/02/2048	Spot Bond	9.13000	98.93799		9.13000	98.86482			1,280,172,941,872,000.00	40,216,094,400	103,892,944,800.00
R206		On 15/01/2014	Spot Bond	5.17500	103.51517		5.21500	103.46912			219,420,000,000,000.00	42,400,000,000	48,500,000,000.00
R207		On 15/01/2020	Spot Bond	7.37500	102.70375		7.41500	102.45157			84,934,127,025,000.00	11,516,491,800	59,364,959,400.00
R208		On 31/03/2021	Spot Bond	7.54500	97.29417		7.58500	97.02057			145,187,900,814,000.00	19,242,929,200	31,039,163,600.00
R209		On 31/03/2036	Spot Bond	8.93500	75.79227		8.97500	75.43359			264,212,284,368,500.00	29,570,485,100	105,512,700,000.00
R210		On 31/03/2028	Spot Bond	2.01000	160.47460		2.01000	160.37404			518,363,724,000.00	257,892,400	20,914,000,000.00
R211		On 31/01/2017	Spot Bond	0.24000	129.78291		0.24000	129.72042			21,000,000,000.00	87,500,000	25,796,366,100.00
R212		On 31/01/2022	Spot Bond	1.56000	132.09714		1.56000	132.01939			4,680,000,000,000.00	3,000,000,000	47,467,092,500.00
R213		On 28/02/2031	Spot Bond	8.74500	86.96031		8.78500	86.58726			13,644,256,824,000.00	1,560,235,200	47,926,348,600.00
R214		On 28/02/2041	Spot Bond	9.07500	76.32791		9.07500	76.27180			2,739,862,854,465,000.00	01,913,262,200	24,149,767,500.00
R225C		On 15/03/2014	Spot Bond	4.79000	99.02535		4.79000	98.98676			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	4.90000	96.63451		4.90000	96.59575			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.14000	92.95953		6.14000	92.91295			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	5.98000	90.43010		5.98000	90.38595			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.90000	87.95544		5.90000	87.91306			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	5.91000	85.41264		5.91000	85.37142			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	4.94000	97.58955		4.94000	97.58954			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	4.98500	97.69178		4.98500	97.65270			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	4.93500	95.35670		4.93500	95.31839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond		6.05000	91.58243		6.05000	91.53745			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.92000	89.11531		5.92000	89.07247			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.90000	86.59496		5.90000	86.55347			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.96000	83.96790		5.96000	83.92727			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.84000	79.15721		6.84000	79.11334			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.89000	76.39261		6.89000	76.34997			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.12500	73.10196		7.12500	73.05980			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.10500	70.65515		7.10500	70.61450			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.08500	68.30343		7.08500	68.26425			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.07500	66.00464		7.07500	65.96683			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.37500	62.56543		7.37500	62.52810			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.35500	60.42162		7.35500	60.38566			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.50500	57.65176		7.50500	57.61677			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.47500	55.69492		7.47500	55.66124			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.44500	53.82008		7.44500	53.78767			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.41500	52.02341		7.41500	51.99221			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.37500	50.34728		7.37500	50.31724			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.33500	48.74398		7.33500	48.71505			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.12000	43.44046		8.12000	43.41197			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.08000	41.92210		8.08000	41.89474			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.04000	40.47239		8.04000	40.44611			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.00000	39.08788		8.00000	39.06262			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.96000	37.76529		7.96000	37.74100			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.92000	36.50152		7.92000	36.47817			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.88000	35.29366		7.88000	35.27118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond		7.84000	34.13893		7.84000	34.11730			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.27176			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.76970			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.69141			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.77472			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.60389			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.11950		100.00000	14.01714			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.13929		100.00000	4.10928			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.32488			0.00	400,000,000	200,000,000.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.38105			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.94893			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.30053			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.58046			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.06340			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.28375			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.67503			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.44428			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.97267			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.33307			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.33912			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.18047			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.21964			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.68835			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.52749			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.43806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.55891			0.00	390,000,200	263,333,400.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.88269			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.75251			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.56128			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.56128			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.99964			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.99963			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.45234			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.35668			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		107.41602		12.35000	107.31113			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.39641			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.21160		100.00000	13.11581			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.34941			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.78847			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.70146			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.48992			0.00	300,000,000	100,000,000.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.60425			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		86.49289		100.00000	85.88235			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.71718			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.55243		100.00000	1.54093			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		10.53108		100.00000	10.45473			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.52430		100.00000	15.41175			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.61918		100.00000	12.57284			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		29.54144		100.00000	28.88121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.56820			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	102.39139			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.88500	107.63375		8.88500	107.55666			6,219,500,000.00	700,000	840,000,000.00
RW23	On 10/12/2023	Spot Bond		9.07500	97.75436		9.07500	103.24713			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.93500	89.84551		9.93500	102.85630			0.00	0	200,000,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	98.22761			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.38000	109.89738		7.38000	109.83140			0.00	0	3,250,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.64829			0.00	0	10,000,000.00
SBK14	On 01/12/2017	Spot Bond		8.91500	103.17571		8.91500	103.10157			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.27145			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.20045			0.00	0	1,100,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.16533			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.31272			0.00	0	10,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.28683			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.33000	103.95331		7.33000	103.89131			1,466,000,000.00	200,000	1,140,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.72000	100.72466		8.72000	100.65383			1,744,000,000.00	200,000	450,000,000.00
SBK111	On 09/04/2014	Spot Bond		1.84000	132.64764		1.84000	132.56591			0.00	0	10,000,000.00
SBN27	On 15/09/2015	Spot Bond		7.54000	113.30516		7.54000	113.23569			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.40000	113.54021		7.40000	113.47186			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.33000	113.65799		7.33000	113.59020			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.26500	102.34839		8.26500	102.27971			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.47500	113.41421		7.47500	113.34525			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.44000	113.47299		7.44000	113.40431			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.18004			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.31665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN50		On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.08680			0.00	0	0.00
SBN51		On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.87235			0.00	0	0.00
SBS13		On 22/09/2017	Spot Bond	7.91500	105.53853		7.91500	105.47066			0.00	0	0.00
SBS14		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.85474			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.53165			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.06831			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.07108			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	9.23500	105.21620		9.23500	105.13794			2,308,750,000,000.00	250,000,000	250,000,000.00
SBS20		On 15/05/2026	Spot Bond	9.83000	102.78241		9.83000	102.70071			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.85157			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.95682			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.87694			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.59635			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.61000	101.97164		8.61000	101.90043			40,467,000,000.00	4,700,000	250,000,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	7.43254		100.00000	7.24184			0.00	0	0.00
SBS3		On 25/05/2026	Spot Bond	8.88000	95.72792		8.88000	95.65901			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.28500	97.25879		9.28500	97.18567			928,500,000.00	100,000	60,000,000.00
SBS9		On 07/07/2016	Spot Bond	7.26000	114.88858		7.26000	109.12397			20,328,000,000.00	2,800,000	110,000,000.00
SBSI11		On 07/12/2023	Spot Bond	2.23000	129.34676		2.23000	263.77264			0.00	0	10,000,000.00
SBSI12		On 31/01/2017	Spot Bond	0.94000	105.76769		0.94000	127.05653			0.00	0	0.00
SCM107		On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.92000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		8.91541		100.00000	8.84935			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		155.79972		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.51000		111.43982		1.51000	124.93560			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.55845		6.50000	101.50493			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.17969			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94654			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.57651			0.00	0	500,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.89500		99.59576		8.89500	99.52461			8,895,000,000.00	1,000,000	40,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.30892			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.44472			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.07351			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.06153			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.94065			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		12.03787		100.00000	11.76884			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.28156			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.38000		108.88220		7.38000	108.81789			0.00	0	890,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.72000		101.93311		8.72000	103.07455			0.00	0	150,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.26500		102.34839		8.26500	102.27971			0.00	0	2,010,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.72697			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.65161			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.79196			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.65656			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.08293			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.96500		103.75248		7.96500	103.68584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.50817			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.53474			0.00	0	500,000,000.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.31281			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.26500	95.98765		9.26500	95.91604			27,795,000,000.00	3,000,000	2,620,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.49341			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.21482			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.19300	88.94454		9.19300	88.87868			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.25500	88.64842		9.25500	88.58234			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.17500	102.61465		6.17500	102.56324			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.67500	96.70946		8.67500	96.64254			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17490			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.04500	103.04202		8.04500	102.97469			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.98000	114.24946		6.98000	114.18452			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.60000	102.51081		2.60000	102.83257			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.07000	101.18009		8.07000	99.84674			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.66417			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.78162			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.58535			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.60000	106.85181		9.60000	106.76927			0.00	0	7,500,000,000.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.43302			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.44576			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.16531			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.01500	78.31469		10.01500	77.77777			0.00	0	0.00
SSN022		On 04/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.45381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1026		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.63591			0.00	0	0.00
SY1028		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.53355			0.00	0	0.00
SY1029		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.53400			0.00	0	0.00
SY1030		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.43202			0.00	0	0.00
SY1031		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.32679			0.00	0	0.00
SY1032		On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.28049			0.00	0	0.00
SY1033		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.22262			0.00	0	0.00
SY1034		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.23577			0.00	0	0.00
SY1035		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.22331			0.00	0	0.00
SY1036		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.22150			0.00	0	0.00
SY1038		On 24/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.13470			0.00	0	0.00
SY1039		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.11728			0.00	0	0.00
SY1040		On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.02757			0.00	0	0.00
SY1041		On 07/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.96591			0.00	0	0.00
SY1042		On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.90862			0.00	0	0.00
SY1043		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.72380			0.00	0	0.00
SY1044		On 18/03/2014	Spot Bond	0.00000	100.00000		0.00000	98.80231			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.54000	112.80615		6.54000	112.74634			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.78000	103.81859		8.78000	103.74508			0.00	0	250,000,000.00
T018		On 15/07/2014	Spot Bond	100.00000	73.00509		100.00000	72.52405			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	63.39610		100.00000	62.93647			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	20.35026		100.00000	20.20272			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	5.86500	102.70475		5.86500	102.65589			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.15013			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.86949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.59429			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.43567			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.18892			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.98528			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.33000		106.82069		7.33000	106.75802			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.63263			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.23472			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.27274			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.50374		7.83000	103.43895			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.21380			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.26134			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.16287			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.21380			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.26134			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	77.89171			7.16000	103.14530			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.35446			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.34686			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.52915			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.50448			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.24846			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.16346			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.21189			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.27274			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.34336		8.73000	103.78616			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.91207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.95381			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.59000	97.88125		8.59000	101.41069			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.35826			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.01138			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.52535			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.14797			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.11622			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.60682			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.27433			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.89896		101.06155	6.84847			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.20619			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.39755			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.37725			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.45322			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.25601			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.21893			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.24568			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26478			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.24568			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.26478			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.27433			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.23422			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26478			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.36983			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.36983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.36983			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.52257			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.56074			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.51303			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.27560			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.32320			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.30416			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.95099			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.90000		106.95771		7.90000	106.88943			1,580,000,000.00	200,000	1,070,000,000.00
TL20	On 22/02/2020	Spot Bond	7.59000		97.49633		7.59000	97.41218			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.79500		105.94334		7.79500	105.87623			21,826,000,000.00	2,800,000	04,292,800,000.00
TN20	On 17/09/2020	Spot Bond	8.73500		111.81275		8.73500	111.73355			18,798,593,500.00	2,152,100	24,441,900,000.00
TN23	On 06/11/2023	Spot Bond	9.02500		113.01039		9.02500	112.92775			0.00	0	8,340,000,000.00
TN25	On 19/08/2025	Spot Bond	9.33000		104.60329		9.33000	104.52556			0.00	0	14,810,000,000.00
TN27	On 14/11/2027	Spot Bond	9.33000		97.80369		9.33000	97.72981			50,868,093,000.00	5,452,100	6,948,200,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.00826			0.00	0	10,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.62321			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.89759			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.76050			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.78223			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.78443			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.89146			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.11328			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.83979			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.83311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.82908			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.97323		10.00000	99.89298			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.97390		9.75000	99.89564			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.97421	100.00000	100.00000	9.89725			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.39477			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.36880			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.26173			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.00583			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	97.76076			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.80738			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	98.76935			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.54654			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.58292			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.13598			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.86490			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	94.70612			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	97.46413			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.15013			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	81.22461	100.00000	100.00000	78.21629			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.09115			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.06165			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.94369			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.67841			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.63887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.58041			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.22192			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.22341			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.63887			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.06560			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.64123			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.98500		112.41535		8.98500	112.33351			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.51568			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.35700			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.78471			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.20500		106.02207		9.20500	105.94303			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.95549			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.87048			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.90233			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.90373			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.94973			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.94820			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.44000		114.38908		6.44000	114.32900			644,000,000.00	100,000	9,670,000,000.00
WS05	On 01/08/2018	Spot Bond	0.72000		243.18132		0.72000	243.05477			0.00	0	3,474,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.38000		104.26925		6.38000	104.21500			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.37000		105.62272		7.37000	105.55939			0.00	0	8,200,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.67500		106.56210		7.67500	106.49562			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.04000		105.51988		8.04000	105.45097			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.12500		105.58383		8.12500	105.51417			0.00	0	1,700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z014	On 30/06/2015	Spot Bond	6.03000	91.45943	6.03000	91.41515				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	4.95500	98.77972	4.95500	98.74000				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	4.96500	97.56463	4.96500	97.52563				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.96000	89.95671	5.96000	89.91318				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	4.94500	95.61884	4.94500	95.58014				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.03000	91.44467	6.03000	91.40039				0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.06500	67.09028	7.06500	67.05169				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	28.60859	100.00000	28.44607				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	15.14289	100.00000	15.05686				0.00	0	0.00
Total for j-Bonds :										9,334,384,278,521,500.00	4,376,076,400	13 792 713 900.00
Grand Total:										9,334,384,675,095,120.00	4,376,113,190	13 794 802 253.00