



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 09/01/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 16/01/2014	Any day expiry	10.81590	10.81590		10.80000	10.80000		13.79	0.00	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.79	Call	96.21740	0.09622	0.00000	0.00000	13.84	0.00	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.79	Put	70.31740	0.07032	0.00000	0.00000	13.84	0.00	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.80	Call	90.53760	0.09054	0.00000	0.00000	13.79	0.00	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.80	Put	74.63760	0.07464	0.00000	0.00000	13.79	0.00	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.81	Call	85.91000	0.08591	0.00000	0.00000	13.88	0.00	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.81	Put	80.01000	0.08001	0.00000	0.00000	13.88	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry			10.82360	10.82360	10.72200	10.72200	13.55	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	724.44890	0.72445	623.71970	0.62372	15.97	724.449	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	0.84890	0.00085	1.71970	0.00172	15.97	0.849	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	431.51960	0.43152	338.78080	0.33878	14.53	431.520	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	7.91960	0.00792	16.78080	0.01678	14.53	7.920	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.83460	10.83460	10.73290	10.73290	13.95	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00340	0.00000	21.34	0.000	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,534.60000	2.53460	2,432.90340	2.43290	21.34	2,534.600	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	717.08650	0.71709	616.61230	0.61661	14.50	717.086	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	2.48650	0.00249	3.71230	0.00371	14.50	2.487	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	351.93410	0.35193	271.33830	0.27134	13.38	351.934	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	27.33410	0.02733	48.43830	0.04844	13.38	27.334	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	343.70710	0.34371	264.04990	0.26405	13.40	343.707	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	29.10710	0.02911	51.14990	0.05115	13.40	29.107	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	335.56550	0.33557	256.86640	0.25687	13.41	335.566	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	30.96550	0.03097	53.96640	0.05397	13.41	30.966	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.88090	10.88090	10.77880	10.77880	14.18	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,580.93070	2.58093	2,478.84360	2.47884	20.87	2,580.931	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.03070	0.00003	0.04360	0.00004	20.87	0.031	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	889.62700	0.88963	791.26560	0.79127	13.48	889.627	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	8.72700	0.00873	12.46560	0.01247	13.48	8.727	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	400.11870	0.40012	328.20260	0.32820	13.46	400.119	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	89.21870	0.08922	119.40260	0.11940	13.46	89.219	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	393.28450	0.39328	322.01880	0.32202	13.49	393.284	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	92.38450	0.09238	123.21880	0.12322	13.49	92.385	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	386.52330	0.38652	315.91160	0.31591	13.51	386.523	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	95.62330	0.09562	127.11160	0.12711	13.51	95.623	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2014	Any day expiry			10.88250		10.88250		10.78040	10.78040		14.20	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	111.01940		0.11102	145.89090	0.14589		111.019	13.61	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	363.51940		0.36352	296.29090	0.29629		363.519	13.61	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.88420		10.88420		10.78200	10.78200		14.22	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,794.68660		1.79469	1,692.60100	1.69260		1,794.687	17.38	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.48660		0.00049	0.60100	0.00060		0.487	17.38	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,784.70030		1.78470	1,682.61850	1.68262		1,784.700	17.33	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.50030		0.00050	0.61850	0.00062		0.500	17.33	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,774.71430		1.77471	1,672.63660	1.67264		1,774.714	17.28	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.51430		0.00051	0.63660	0.00064		0.514	17.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.91180		10.91180		10.80930	10.80930		14.20	668,795,133.80	61,291	836,186.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,211.81370		3.21181	3,109.31930	3.10932		3,211.814	21.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.01370		0.00001	0.01930	0.00002		0.014	21.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,711.87520		2.71188	2,609.39620	2.60940		2,711.875	19.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.07520		0.00008	0.09620	0.00010		0.075	19.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,212.18290		2.21218	2,109.74970	2.10975		2,212.183	18.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.38290		0.00038	0.44970	0.00045		0.383	18.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	1.71930		0.00172	2.12390	0.00212		1.719	15.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,663.51930		1.66352	1,561.42390	1.56142		1,663.519	15.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,326.21090		1.32621	1,224.90520	1.22491		1,326.211	14.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	4.41090		0.00441	5.60520	0.00561		4.411	14.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,316.33580		1.31634	1,215.06830	1.21507		1,316.336	14.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	4.53580		0.00454	5.76830	0.00577		4.536	14.49	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	4.66420		0.00466	5.93630	0.00594		4.664	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,306.46420		1.30646	1,205.23630	1.20524		1,306.464	14.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,217.79940		1.21780	1,116.99110	1.11699		1,217.799	14.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	5.99940		0.00600	7.69110	0.00769		5.999	14.08	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,168.70250		1.16870	1,068.62520	1.06863		1,168.703	13.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	6.90250		0.00690	9.32520	0.00933		6.903	13.88	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	7.94350		0.00794	11.26320	0.01126		7.944	13.68	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,119.74350		1.11974	1,020.56320	1.02056		1,119.744	13.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,023.55800		1.02356	925.54260	0.92554		1,023.558	13.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	11.75800		0.01176	16.24260	0.01624		11.758	13.57	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	928.89340		0.92889	832.36270	0.83236		928.893	13.45	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	17.09340		0.01709	23.06270	0.02306		17.093	13.45	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	28.96550		0.02897	37.89860	0.03790		28.966	13.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	790.76550		0.79077	697.19860	0.69720		790.766	13.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	746.02530		0.74603	653.67490	0.65367		746.025	13.23	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	34.22530		0.03423	44.37490	0.04437		34.225	13.23	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	728.34180		0.72834	636.51340	0.63651		728.342	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	36.54180		0.03654	47.21340	0.04721		36.542	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	40.26200		0.04026	51.75490	0.05175		40.262	13.17	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	702.06200		0.70206	611.05490	0.61105		702.062	13.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	658.95590		0.65896	571.60070	0.57160		658.956	13.12	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	47.15590		0.04716	62.30070	0.06230		47.156	13.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	650.44500		0.65044	563.88140	0.56388		650.445	13.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	48.64500		0.04864	64.58140	0.06458		48.645	13.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	51.73760		0.05174	69.31510	0.06932		51.738	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	633.53760		0.63354	548.61510	0.54862		633.538	13.08	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	625.14350		0.62514	541.07050	0.54107		625.143	13.07	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	53.34350		0.05334	71.77050	0.07177		53.344	13.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	616.80600		0.61681	533.58390	0.53358		616.806	13.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	55.00600		0.05501	74.28390	0.07428		55.006	13.06	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	65.87180		0.06587	87.76140	0.08776		65.872	13.17	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	577.67180		0.57767	497.06140	0.49706		577.672	13.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	539.95240		0.53995	462.08970	0.46209		539.952	13.27	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	78.15240		0.07815	102.78970	0.10279		78.152	13.27	0.00	0	1,750.00

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	10.50	Call	503.70800	0.50371		428.71240	0.42871	503.708	13.37	0.00	0	10,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Put	91.90800	0.09191		119.41240	0.11941	91.908	13.37	0.00	0	2,600.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.55	Put	107.19130	0.10719		137.66000	0.13766	107.191	13.47	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.55	Call	468.99130	0.46899		396.96000	0.39696	468.991	13.47	0.00	0	50.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Call	435.84150	0.43584		366.85000	0.36685	435.842	13.58	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Put	124.04150	0.12404		157.55000	0.15755	124.041	13.58	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Call	429.40220	0.42940		361.02470	0.36102	429.402	13.60	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Put	127.60220	0.12760		161.72470	0.16172	127.602	13.60	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	142.48540	0.14249		179.08550	0.17909	142.485	13.68	0.00	0	2,350.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	404.28540	0.40429		338.38550	0.33839	404.285	13.68	0.00	0	406.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Call	386.12340	0.38612		322.09650	0.32210	386.123	13.74	0.00	0	11,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Put	154.32340	0.15432		192.79650	0.19280	154.323	13.74	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Call	374.33770	0.37434		311.56300	0.31156	374.338	13.78	0.00	0	24,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Put	162.53770	0.16254		202.26300	0.20226	162.538	13.78	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.75	Put	184.20290	0.18420		227.06230	0.22706	184.203	13.89	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.75	Call	346.00290	0.34600		286.36230	0.28636	346.003	13.89	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Call	319.26920	0.31927		262.75510	0.26276	319.269	13.99	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Put	207.46920	0.20747		253.45510	0.25346	207.469	13.99	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.84	Call	299.02390	0.29902		246.63490	0.24663	299.024	14.07	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.84	Put	227.22390	0.22722		277.33490	0.27733	227.224	14.07	0.00	0	1,200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	232.31940	0.23232		283.45530	0.28346	232.319	14.09	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	294.11940	0.29412		242.75530	0.24276	294.119	14.09	0.00	0	1,700.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Call	270.52570	0.27053		224.24280	0.22424	270.526	14.20	0.00	0	100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Put	258.72570	0.25873		314.94280	0.31494	258.726	14.20	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.91	Call	266.34810	0.26635		0.00000	0.00000	266.348	14.24	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.91	Put	264.54810	0.26455		0.00000	0.00000	264.548	14.24	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Put	319.60390	0.31960		382.04480	0.38204	319.604	14.59	0.00	0	1,300.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	231.40390	0.23140		191.34480	0.19134	231.404	14.59	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Call	197.80040	0.19780		163.37880	0.16338	197.800	14.99	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Put	386.00040	0.38600		454.07880	0.45408	386.000	14.99	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Call	182.87260	0.18287		151.03960	0.15104	182.873	15.19	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Put	421.07260	0.42107		491.73960	0.49174	421.073	15.19	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Put	457.29140	0.45729		530.39160	0.53039	457.291	15.39	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Call	169.09140	0.16909		139.69160	0.13969	169.091	15.39	0.00	0	2,900.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Call	156.37720	0.15638		129.26060	0.12926	156.377	15.59	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	494.57720	0.49458		569.96060	0.56996	494.577	15.59	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	106.69250	0.10669		89.36460	0.08936	106.693	16.61	0.00	0	12,350.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	694.89250	0.69489		780.06460	0.78006	694.893	16.61	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	913.22770	0.91323		1,004.37420	1.00437	913.228	17.72	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	75.02770	0.07503		63.67420	0.06367	75.028	17.72	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	54.04960	0.05405		46.26790	0.04627	54.050	18.82	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	1,142.24960	1.14225		1,236.96790	1.23697	1,142.250	18.82	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	39.16150	0.03916		34.08470	0.03408	39.162	19.83	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	1,377.36150	1.37736		1,474.78470	1.47478	1,377.361	19.83	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	1,617.24080	1.61724		1,716.44610	1.71645	1,617.241	20.84	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	29.04080	0.02904		25.74610	0.02575	29.041	20.84	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	24.54720	0.02455		22.01670	0.02202	24.547	21.44	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	1,762.74720	1.76275		1,862.71670	1.86272	1,762.747	21.44	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Call	23.25300	0.02325		20.93820	0.02094	23.253	21.64	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Put	1,811.45300	1.81145		1,911.63820	1.91164	1,811.453	21.64	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	1,958.07500	1.95808		2,058.81250	2.05881	1,958.075	22.25	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	19.87500	0.01988		18.11250	0.01811	19.875	22.25	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	17.12790	0.01713		16.29610	0.01630	17.128	22.85	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	2,105.32790	2.10533		2,206.99610	2.20700	2,105.328	22.85	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	11.14390	0.01114		10.86720	0.01087	11.144	30.04	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	3,349.34390	3.34934		3,451.56720	3.45157	3,349.344	30.04	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	7.70400	0.00770		7.57480	0.00757	7.704	30.04	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	14.50	Put	3,595.90400	3.59590	3,698.27480	3.69827	3,595.904	30.04	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.91500	10.91500	10.81250	10.81250		14.24	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,826.24380	1.82624	1,724.00170	1.72400	1,826.244	16.53	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	1.24380	0.00124	1.50170	0.00150	1.244	16.53	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	1.27820	0.00128	1.54450	0.00154	1.278	16.49	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,816.27820	1.81628	1,714.04450	1.71404	1,816.278	16.49	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,806.31360	1.80631	1,704.08850	1.70409	1,806.314	16.45	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	1.31360	0.00131	1.58850	0.00159	1.314	16.45	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.92640	10.92640	10.82380	10.82380		14.30	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,626.60810	2.62661	2,524.03740	2.52404	2,626.608	19.31	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.20810	0.00021	0.23740	0.00024	0.208	19.31	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	857.23250	0.85723	762.73120	0.76273	857.233	13.49	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	30.83250	0.03083	38.93120	0.03893	30.833	13.49	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.97580	10.97580	10.87280	10.87280		14.64	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.74380	0.00074	0.80800	0.00081	0.744	18.57	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,676.54380	2.67654	2,573.60800	2.57361	2,676.544	18.57	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,069.60080	1.06960	973.36070	0.97336	1,069.601	13.89	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	33.80080	0.03380	40.56070	0.04056	33.801	13.89	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.02780	11.02780	10.92410	10.92410		14.84	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,136.06460	1.13606	1,040.68500	1.04069	1,136.065	13.92	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	48.26460	0.04826	56.58500	0.05659	48.265	13.92	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,127.20950	1.12721	1,031.99920	1.03200	1,127.209	13.91	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	49.40950	0.04941	57.89920	0.05790	49.409	13.91	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,118.37630	1.11838	1,023.33660	1.02334	1,118.376	13.91	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	50.57630	0.05058	59.23660	0.05924	50.576	13.91	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.02950	11.02950	10.92580	10.92580		14.85	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,731.34520	2.73135	2,627.83720	2.62784	2,731.345	18.15	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	1.84520	0.00185	2.03720	0.00204	1.845	18.15	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	76.44140	0.07644	88.72710	0.08873	76.441	13.83	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	965.94140	0.96594	874.52710	0.87453	965.941	13.83	0.00	0	5,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.05790	11.05790	10.95390	10.95390		15.05	15,989,723.40	1,446	62,418.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,059.29310	3.05929	2,955.45940	2.95546	3,059.293	18.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	1.39310	0.00139	1.55940	0.00156	1.393	18.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,611.56700	2.61157	2,508.00270	2.50800	2,611.567	17.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	3.66700	0.00367	4.10270	0.00410	3.667	17.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,423.32300	2.42332	2,319.96920	2.31997	2,423.323	17.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	5.42300	0.00542	6.06920	0.00607	5.423	17.24	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,314.67150	2.31467	2,211.48040	2.21148	2,314.671	16.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	6.77150	0.00677	7.58040	0.00758	6.771	16.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,285.09040	2.28509	2,181.91950	2.18192	2,285.090	16.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	7.19040	0.00719	8.01950	0.00802	7.190	16.93	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,068.82700	2.06883	1,965.96350	1.96596	2,068.827	16.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	10.92700	0.01093	12.06350	0.01206	10.927	16.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,873.65750	1.87366	1,771.26800	1.77127	1,873.658	15.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	15.75750	0.01576	17.36800	0.01737	15.758	15.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,499.42090	1.49942	1,398.61770	1.39862	1,499.421	14.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	31.52090	0.03152	34.71770	0.03472	31.521	14.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,489.97470	1.48997	1,389.22840	1.38923	1,489.975	14.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	32.07470	0.03207	35.32840	0.03533	32.075	14.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,480.53760	1.48054	1,379.84930	1.37985	1,480.538	14.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	32.63760	0.03264	35.94930	0.03595	32.638	14.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,349.45980	1.34946	1,249.70080	1.24970	1,349.460	14.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	41.55980	0.04156	45.80080	0.04580	41.560	14.49	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,303.16560	1.30317	1,203.79820	1.20380	1,303.166	14.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	45.26560	0.04527	49.89820	0.04990	45.266	14.36	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,148.80830	1.14881	1,054.55360	1.05455	1,148.808	13.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	60.90830	0.06091	70.65360	0.07065	60.908	13.98	0.00	0	24,582.00

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	10.00	Call	1,122.88810	1.12289	1,029.18000	1.02918	1,122.888	13.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	64.98810	0.06499	75.28000	0.07528	64.988	13.97	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,114.29500	1.11430	1,020.77290	1.02077	1,114.295	13.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	66.39500	0.06640	76.87290	0.07687	66.395	13.96	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	1,013.12550	1.01313	922.03230	0.92203	1,013.126	13.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	85.22550	0.08523	98.13230	0.09813	85.225	13.92	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	727.62320	0.72762	653.20970	0.65321	727.623	13.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	169.72320	0.16972	199.30970	0.19931	169.723	13.79	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	635.33740	0.63534	567.34430	0.56734	635.337	14.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	227.43740	0.22744	263.44430	0.26344	227.437	14.13	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	552.86680	0.55287	491.33650	0.49134	552.867	14.48	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	294.96680	0.29497	337.43650	0.33744	294.967	14.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	457.51400	0.45751	405.48300	0.40548	457.514	14.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	399.61400	0.39961	451.58300	0.45158	399.614	14.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	291.57530	0.29158	258.79620	0.25880	291.575	16.40	0.00	0	12,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	733.67530	0.73368	804.89620	0.80490	733.675	16.40	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	267.35170	0.26735	237.70840	0.23771	267.352	16.70	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	809.45170	0.80945	883.80840	0.88381	809.452	16.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	208.77050	0.20877	186.15430	0.18615	208.770	17.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,050.87050	1.05087	1,132.25430	1.13225	1,050.871	17.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	192.89560	0.19290	172.22990	0.17223	192.896	17.96	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,134.99560	1.13500	1,218.32990	1.21833	1,134.996	17.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	165.44920	0.16545	147.97690	0.14798	165.449	18.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,307.54920	1.30755	1,394.07690	1.39408	1,307.549	18.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	160.52210	0.16052	143.66560	0.14367	160.522	18.70	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,342.62210	1.34262	1,429.76560	1.42977	1,342.622	18.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	132.80800	0.13281	119.43220	0.11943	132.808	19.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,574.90800	1.57491	1,665.53220	1.66553	1,574.908	19.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	101.64130	0.10164	92.20350	0.09220	101.641	20.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,943.74130	1.94374	2,038.30350	2.03830	1,943.741	20.71	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			11.06630	11.06630	10.96220	10.96220		15.04	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,294.07320	2.29407	2,190.86020	2.19086	2,294.073	16.90	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	7.77320	0.00777	8.66020	0.00866	7.773	16.90	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	1,023.80870	1.02381	932.71020	0.93271	1,023.809	13.91	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	87.50870	0.08751	100.51020	0.10051	87.509	13.91	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	167.90850	0.16791	150.51410	0.15051	167.908	18.66	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,341.60850	1.34161	1,428.31410	1.42831	1,341.609	18.66	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.17790	11.17790	11.07250	11.07250		15.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	96.21440	0.09621	107.79000	0.10779	96.214	14.18	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,284.11440	1.28411	1,190.29000	1.19029	1,284.114	14.18	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	97.53270	0.09753	109.74070	0.10974	97.533	14.16	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,275.43270	1.27543	1,182.24070	1.18224	1,275.433	14.16	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,266.76900	1.26677	1,174.21500	1.17421	1,266.769	14.14	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	98.86900	0.09887	111.71500	0.11172	98.869	14.14	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,015.08060	1.01508	931.95570	0.93196	1,015.081	14.14	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	167.18060	0.16718	189.45570	0.18946	167.181	14.14	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	300.34360	0.30034	275.48090	0.27548	300.344	17.92	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,192.44360	1.19244	1,272.98090	1.27298	1,192.444	17.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.21980	11.21980	11.11370	11.11370		15.65	0.00	0	6,940.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,325.42140	3.32542	3,219.75190	3.21975	3,325.421	18.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	5.62140	0.00562	6.05190	0.00605	5.621	18.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,831.11610	2.83112	2,725.96170	2.72596	2,831.116	17.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	11.31610	0.01132	12.26170	0.01226	11.316	17.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,361.35400	2.36135	2,257.20710	2.25721	2,361.354	16.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	21.55400	0.02155	23.50710	0.02351	21.554	16.18	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,341.93010	2.34193	2,237.84200	2.23784	2,341.930	16.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	22.13010	0.02213	24.14200	0.02414	22.130	16.13	0.00	0	15,296.00

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	Put	25.55460	0.02555	28.23980	0.02824	25.555	15.92	0.00	0	35,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.00	Call	2,245.35460	2.24535	2,141.93980	2.14194	2,245.355	15.92	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.30	Call	1,960.10270	1.96010	1,858.23130	1.85823	1,960.103	15.41	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.30	Put	40.30270	0.04030	44.53130	0.04453	40.303	15.41	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.60	Call	1,681.99850	1.68200	1,582.40750	1.58241	1,681.999	14.89	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.60	Put	62.19850	0.06220	68.70750	0.06871	62.199	14.89	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.90	Put	93.97620	0.09398	103.76250	0.10376	93.976	14.38	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.90	Call	1,413.77620	1.41378	1,317.46250	1.31746	1,413.776	14.38	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.00	Call	1,327.13380	1.32713	1,232.18370	1.23218	1,327.134	14.21	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.00	Put	107.33380	0.10733	118.48370	0.11848	107.334	14.21	0.00	0	40,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.19	Call	1,172.08080	1.17208	1,086.35940	1.08636	1,172.081	14.09	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.19	Put	142.28080	0.14228	162.65940	0.16266	142.281	14.09	0.00	0	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.21	Put	147.01680	0.14702	167.89090	0.16789	147.017	14.10	0.00	0	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.21	Call	1,156.81680	1.15682	1,071.59090	1.07159	1,156.817	14.10	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.23	Call	1,141.66200	1.14166	1,056.93710	1.05694	1,141.662	14.11	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.23	Put	151.86200	0.15186	173.23710	0.17324	151.862	14.11	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Call	1,096.85960	1.09686	1,013.67780	1.01368	1,096.860	14.14	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Put	167.05960	0.16706	189.97780	0.18998	167.060	14.14	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Put	169.69110	0.16969	192.86820	0.19287	169.691	14.14	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Call	1,089.49110	1.08949	1,006.56820	1.00657	1,089.491	14.14	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Call	1,082.15090	1.08215	999.49100	0.99949	1,082.151	14.15	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Put	172.35090	0.17235	195.79100	0.19579	172.351	14.15	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.38	Call	1,031.56900	1.03157	950.78090	0.95078	1,031.569	14.19	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.38	Put	191.76900	0.19177	217.08090	0.21708	191.769	14.19	0.00	0	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Put	228.39420	0.22839	257.04000	0.25704	228.394	14.25	0.00	0	10,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Call	948.19420	0.94819	870.74000	0.87074	948.194	14.25	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	694.70110	0.69470	638.54300	0.63854	694.701	15.05	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	424.90110	0.42490	474.84300	0.47484	424.901	15.05	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Call	480.12650	0.48013	441.15580	0.44116	480.127	16.42	0.00	0	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Put	770.32650	0.77033	837.45580	0.83746	770.326	16.42	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Put	1,135.17570	1.13518	1,213.42670	1.21343	1,135.176	17.65	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Call	354.97570	0.35498	327.12670	0.32713	354.976	17.65	0.00	0	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	334.85720	0.33486	308.80720	0.30881	334.857	17.91	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,215.05720	1.21506	1,295.10720	1.29511	1,215.057	17.91	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Call	290.61450	0.29061	268.13450	0.26813	290.615	18.54	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Put	1,420.81450	1.42081	1,504.43450	1.50443	1,420.815	18.54	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Put	1,454.34780	1.45435	1,538.55500	1.53856	1,454.348	18.64	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Call	284.14780	0.28415	262.25500	0.26226	284.148	18.64	0.00	0	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Call	276.33130	0.27633	255.14770	0.25515	276.331	18.76	0.00	0	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Put	1,496.53130	1.49653	1,581.44770	1.58145	1,496.531	18.76	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	253.20210	0.25320	234.13400	0.23413	253.202	19.15	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	1,633.40210	1.63340	1,720.43400	1.72043	1,633.402	19.15	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	2,121.84860	2.12185	2,214.56400	2.21456	2,121.849	20.47	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	191.64860	0.19165	178.26400	0.17826	191.649	20.47	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry			11.30970	11.30970	11.19900	11.19900		16.01	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Call	1,306.26110	1.30626	1,217.22340	1.21722	1,306.261	14.23	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Put	156.56110	0.15656	178.22340	0.17822	156.561	14.23	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Call	467.56530	0.46757	433.61130	0.43361	467.565	17.41	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Put	1,067.86530	1.06787	1,144.61130	1.14461	1,067.865	17.41	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			11.38080	11.38080	11.26320	11.26320		16.21	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	3,394.73370	3.39473	3,278.42770	3.27843	3,394.734	18.28	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	13.93370	0.01393	15.22770	0.01523	13.934	18.28	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	2,954.04830	2.95405	2,838.59960	2.83860	2,954.048	17.24	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	23.24830	0.02325	25.39960	0.02540	23.248	17.24	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,905.37630	2.90538	2,790.05070	2.79005	2,905.376	17.12	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	24.57630	0.02458	26.85070	0.02685	24.576	17.12	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,856.77480	2.85677	2,741.57900	2.74158	2,856.775	17.00	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
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	25.97480	0.02597	28.37900	0.02838	25.975	17.00	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Call	2,423.12600	2.42313	2,309.47050	2.30947	2,423.126	15.96	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Put	42.32600	0.04233	46.27050	0.04627	42.326	15.96	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Call	1,960.57070	1.96057	1,853.01060	1.85301	1,960.571	15.25	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	79.77070	0.07977	89.81060	0.08981	79.771	15.25	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,871.22250	1.87122	1,764.92180	1.76492	1,871.223	15.13	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	90.42250	0.09042	101.72180	0.10172	90.423	15.13	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,526.41550	1.52642	1,426.36430	1.42636	1,526.415	14.66	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	145.61550	0.14562	163.16430	0.16316	145.615	14.66	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Call	1,234.01190	1.23401	1,146.45860	1.14646	1,234.012	14.57	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Put	233.21190	0.23321	263.25860	0.26326	233.212	14.57	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Call	1,152.74500	1.15275	1,068.84750	1.06885	1,152.745	14.67	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Put	271.94500	0.27195	305.64750	0.30565	271.945	14.67	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	867.49320	0.86749	805.30230	0.80530	867.493	15.39	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	486.69320	0.48669	542.10230	0.54210	486.693	15.39	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Call	666.02630	0.66603	617.45240	0.61745	666.026	16.53	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Put	785.22630	0.78523	854.25240	0.85425	785.226	16.53	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Call	516.89780	0.51690	480.06760	0.48007	516.898	17.61	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Put	1,136.09780	1.13610	1,216.86760	1.21687	1,136.098	17.61	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.01	Call	514.39510	0.51440	477.76070	0.47776	514.395	17.63	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.01	Put	1,143.59510	1.14360	1,224.56070	1.22456	1,143.595	17.63	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future			11.56330	11.56330	11.44280	11.44280		16.86	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	10.99	Put	511.60160	0.51160	562.99320	0.56299	511.602	15.66	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	10.99	Call	1,084.90160	1.08490	1,015.79320	1.01579	1,084.902	15.66	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	11.00	Call	1,080.06860	1.08007	1,011.25140	1.01125	1,080.069	15.68	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	11.00	Put	516.76860	0.51677	568.45140	0.56845	516.769	15.68	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	11.01	Call	1,075.26540	1.07527	1,006.73400	1.00673	1,075.265	15.70	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	11.01	Put	521.96540	0.52197	573.93400	0.57393	521.965	15.70	0.00	0	0.00
\$ / R MAXI	On	10/01/2014		Any day expiry			10.81580	10.81580	10.70660	10.70660		14.94	0.00	0	0.00
\$ / R MAXI	On	10/01/2014		Any day expiry	10.30	Call	51,580.78470	0.51581	40,677.86700	0.40678	51,580.785	26.51	0.00	0	200.00
\$ / R MAXI	On	10/01/2014		Any day expiry	10.30	Put	0.78470	0.00001	17.86700	0.00018	0.785	26.51	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.91180	10.91180	10.80930	10.80930		14.20	54,559.00	5	364.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Call	63,353.75690	0.63354	54,861.51120	0.54862	63,353.757	13.08	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Put	5,173.75690	0.05174	6,931.51120	0.06932	5,173.757	13.08	0.00	0	200.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	51,083.61590	0.51084	43,525.80120	0.43526	51,083.616	13.35	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	8,903.61590	0.08904	11,595.80120	0.11596	8,903.616	13.35	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	50,370.80330	0.50371	42,871.23850	0.42871	50,370.803	13.37	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	9,190.80330	0.09191	11,941.23850	0.11941	9,190.803	13.37	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	49,664.10510	0.49664	42,223.01820	0.42223	49,664.105	13.39	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	9,484.10510	0.09484	12,293.01820	0.12293	9,484.105	13.39	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			11.05790	11.05790	10.95390	10.95390		15.05	0.00	0	207.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	61,239.77650	0.61240	54,613.13350	0.54613	61,239.777	14.22	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	24,449.77650	0.24450	28,223.13350	0.28223	24,449.776	14.22	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	60,676.88840	0.60677	54,093.61710	0.54094	60,676.888	14.25	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	24,886.88840	0.24887	28,703.61710	0.28704	24,886.888	14.25	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	60,118.59380	0.60119	53,578.42090	0.53578	60,118.594	14.27	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	25,328.59380	0.25329	29,188.42090	0.29188	25,328.594	14.27	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future			11.21980	11.21980	11.11370	11.11370		15.65	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Call	85,639.83910	0.85640	78,880.08130	0.78880	85,639.839	14.32	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Put	27,659.83910	0.27660	31,510.08130	0.31510	27,659.839	14.32	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Call	85,007.11890	0.85007	78,343.85870	0.78344	85,007.119	14.33	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Put	28,027.11890	0.28027	31,973.85870	0.31974	28,027.119	14.33	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Call	84,438.09990	0.84438	77,811.52340	0.77812	84,438.100	14.35	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Put	28,458.09990	0.28458	32,441.52340	0.32442	28,458.100	14.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/03/2014			Foreign Exchange Future		17.94790		17.76370	17.76370			21,340,053.10	1,189	31,596.00
£ / R	On	17/03/2014	12.85	Call	Foreign Exchange Future	5,098.02060	5.09802	4,913.84660	4.91385	5,098.021	22.83	0.00	0.00	0	0.00
£ / R	On	17/03/2014	12.85	Put	Foreign Exchange Future	0.12060	0.00012	0.14660	0.00015	0.121	22.83	0.00	0.00	0	327.00
£ / R	On	17/03/2014	13.00	Call	Foreign Exchange Future	4,948.06690	4.94807	4,763.90170	4.76390	4,948.067	22.60	0.00	0.00	0	0.00
£ / R	On	17/03/2014	13.00	Put	Foreign Exchange Future	0.16690	0.00017	0.20170	0.00020	0.167	22.60	0.00	0.00	0	327.00
£ / R	On	17/03/2014	14.25	Call	Foreign Exchange Future	3,699.94940	3.69995	3,516.01670	3.51602	3,699.949	20.68	0.00	0.00	0	0.00
£ / R	On	17/03/2014	14.25	Put	Foreign Exchange Future	2.04940	0.00205	2.31670	0.00232	2.049	20.68	0.00	0.00	0	327.00
£ / R	On	17/03/2014	14.29	Call	Foreign Exchange Future	3,660.10830	3.66011	3,476.12840	3.47613	3,660.108	20.62	0.00	0.00	0	0.00
£ / R	On	17/03/2014	14.29	Put	Foreign Exchange Future	2.20830	0.00221	2.42840	0.00243	2.208	20.62	0.00	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Call	Foreign Exchange Future	3,650.14970	3.65015	3,466.15720	3.46616	3,650.150	20.61	0.00	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Put	Foreign Exchange Future	2.24970	0.00225	2.45720	0.00246	2.250	20.61	0.00	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Call	Foreign Exchange Future	3,640.19190	3.64019	3,456.18640	3.45619	3,640.192	20.59	0.00	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Put	Foreign Exchange Future	2.29190	0.00229	2.48640	0.00249	2.292	20.59	0.00	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Call	Foreign Exchange Future	3,450.81070	3.45081	3,266.81410	3.26681	3,450.811	20.04	0.00	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Put	Foreign Exchange Future	2.91070	0.00291	3.11410	0.00311	2.911	20.04	0.00	0.00	0	327.00
£ / R	On	17/03/2014	15.40	Call	Foreign Exchange Future	2,556.04970	2.55605	2,373.11110	2.37311	2,556.050	17.12	0.00	0.00	0	0.00
£ / R	On	17/03/2014	15.40	Put	Foreign Exchange Future	8.14970	0.00815	9.41110	0.00941	8.150	17.12	0.00	0.00	0	7,500.00
£ / R	On	17/03/2014	17.00	Call	Foreign Exchange Future	1,025.63360	1.02563	869.83620	0.86984	1,025.634	12.60	0.00	0.00	0	0.00
£ / R	On	17/03/2014	17.00	Put	Foreign Exchange Future	77.73360	0.07773	106.13620	0.10614	77.734	12.60	0.00	0.00	0	300.00
£ / R	On	17/03/2014	18.40	Call	Foreign Exchange Future	258.25200	0.25825	197.96440	0.19796	258.252	14.44	0.00	0.00	0	4,700.00
£ / R	On	17/03/2014	18.40	Put	Foreign Exchange Future	710.35200	0.71035	834.26440	0.83426	710.352	14.44	0.00	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		18.17600	18.17600	17.98900				181,760.00	10	1,580.00
£ / R	On	13/06/2014	16.04	Call	Foreign Exchange Future	2,187.00940	2.18701	2,005.89080	2.00589	2,187.009	13.40	0.00	0.00	0	0.00
£ / R	On	13/06/2014	16.04	Put	Foreign Exchange Future	51.00940	0.05101	56.89080	0.05689	51.009	13.40	0.00	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Call	Foreign Exchange Future	2,177.35640	2.17736	1,996.29610	1.99630	2,177.356	13.37	0.00	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Put	Foreign Exchange Future	51.35640	0.05136	57.29610	0.05730	51.356	13.37	0.00	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Call	Foreign Exchange Future	2,167.70800	2.16771	1,986.70690	1.98671	2,167.708	13.34	0.00	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Put	Foreign Exchange Future	51.70800	0.05171	57.70690	0.05771	51.708	13.34	0.00	0.00	0	0.00
£ / R	On	13/06/2014	16.88	Call	Foreign Exchange Future	1,448.10310	1.44810	1,299.69850	1.29970	1,448.103	12.86	0.00	0.00	0	0.00
£ / R	On	13/06/2014	16.88	Put	Foreign Exchange Future	152.10310	0.15210	190.69850	0.19070	152.103	12.86	0.00	0.00	0	50.00
£ / R	On	15/09/2014			Foreign Exchange Future		18.42760	18.42760	18.23650				0.00	0	320.00
£ / R	On	15/09/2014	16.84	Call	Foreign Exchange Future	1,827.86540	1.82787	1,673.66690	1.67367	1,827.865	13.68	0.00	0.00	0	0.00
£ / R	On	15/09/2014	16.84	Put	Foreign Exchange Future	240.26540	0.24027	277.16690	0.27717	240.265	13.68	0.00	0.00	0	0.00
£ / R	On	15/09/2014	16.85	Call	Foreign Exchange Future	1,820.29070	1.82029	1,666.37250	1.66637	1,820.291	13.69	0.00	0.00	0	0.00
£ / R	On	15/09/2014	16.85	Put	Foreign Exchange Future	242.69070	0.24269	279.87250	0.27987	242.691	13.69	0.00	0.00	0	0.00
£ / R	On	15/09/2014	16.86	Call	Foreign Exchange Future	1,812.72880	1.81273	1,659.09170	1.65909	1,812.729	13.69	0.00	0.00	0	0.00
£ / R	On	15/09/2014	16.86	Put	Foreign Exchange Future	245.12880	0.24513	282.59170	0.28259	245.129	13.69	0.00	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future		18.67660	18.67660	18.46690				0.00	0	0.00
£ / R	On	12/12/2014	17.54	Call	Foreign Exchange Future	1,660.25710	1.66026	1,508.22350	1.50822	1,660.257	14.28	0.00	0.00	0	0.00
£ / R	On	12/12/2014	17.54	Put	Foreign Exchange Future	523.65710	0.52366	581.32350	0.58132	523.657	14.28	0.00	0.00	0	0.00
£ / R	On	12/12/2014	17.55	Call	Foreign Exchange Future	1,653.98810	1.65399	1,502.24270	1.50224	1,653.988	14.28	0.00	0.00	0	0.00
£ / R	On	12/12/2014	17.55	Put	Foreign Exchange Future	527.38810	0.52739	585.34270	0.58534	527.388	14.28	0.00	0.00	0	0.00
£ / R	On	12/12/2014	17.56	Call	Foreign Exchange Future	1,647.72920	1.64773	1,496.78100	1.49678	1,647.729	14.28	0.00	0.00	0	0.00
£ / R	On	12/12/2014	17.56	Put	Foreign Exchange Future	531.12920	0.53113	589.88100	0.58988	531.129	14.28	0.00	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10401	0.10401	0.10316			12.95	0.00	0	164.00
¥ / R	On	17/03/2014	0.09	Call	Foreign Exchange Future	1,407.24390	0.01407	1,323.23540	0.01323	1,407.244	16.98	0.00	0.00	0	0.00
¥ / R	On	17/03/2014	0.09	Put	Foreign Exchange Future	6.14390	0.00006	7.03540	0.00007	6.144	16.98	0.00	0.00	0	0.00
¥ / R	On	17/03/2014	0.10	Call	Foreign Exchange Future	480.66490	0.00481	424.32330	0.00424	480.665	12.95	0.00	0.00	0	0.00
¥ / R	On	17/03/2014	0.10	Put	Foreign Exchange Future	79.56490	0.00080	108.12330	0.00108	79.565	12.95	0.00	0.00	0	0.00
¥ / R	On	17/03/2014	0.11	Call	Foreign Exchange Future	89.99150	0.00090	81.44390	0.00081	89.991	16.34	0.00	0.00	0	0.00
¥ / R	On	17/03/2014	0.11	Put	Foreign Exchange Future	688.89150	0.00689	765.24390	0.00765	688.891	16.34	0.00	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future		0.10546	0.10546	0.10459			15.19	0.00	0	12,884.00
¥ / R	On	13/06/2014	0.09	Call	Foreign Exchange Future	1,564.41170	0.01564	1,478.71730	0.01479	1,564.412	14.65	0.00	0.00	0	0.00
¥ / R	On	13/06/2014	0.09	Put	Foreign Exchange Future	18.71170	0.00019	19.31730	0.00019	18.712	14.65	0.00	0.00	0	0.00
¥ / R	On	13/06/2014	0.10	Call	Foreign Exchange Future	735.24750	0.00735	678.86740	0.00679	735.248	15.19	0.00	0.00	0	0.00
¥ / R	On	13/06/2014	0.10	Put	Foreign Exchange Future	189.54750	0.00190	219.46740	0.00219	189.548	15.19	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		
¥ / R	On	13/06/2014			Foreign Exchange Future		0.11	Call	298.61710	0.00299	276.73600	0.00277	298.617	17.61	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future		0.11	Put	752.91710	0.00753	817.33600	0.00817	752.917	17.61	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future				14.80930	14.80930	14.69940	14.69940		13.07	13,506,081.60	912	78,300.00
€ / R	On	17/03/2014	12.49	Call	Foreign Exchange Future		2,322.57920		2.32258	2,213.11350	2.21311	2,322.579	17.03	0.00	0	0	0.00
€ / R	On	17/03/2014	12.49	Put	Foreign Exchange Future		3.27920		0.00328	3.71350	0.00371	3.279	17.03	0.00	0	0	0.00
€ / R	On	17/03/2014	12.50	Call	Foreign Exchange Future		2,312.62290		2.31262	2,203.16340	2.20316	2,312.623	16.99	0.00	0	0	0.00
€ / R	On	17/03/2014	12.50	Put	Foreign Exchange Future		3.32290		0.00332	3.76340	0.00376	3.323	16.99	0.00	0	0	0.00
€ / R	On	17/03/2014	12.51	Call	Foreign Exchange Future		2,302.66730		2.30267	2,193.21430	2.19321	2,302.667	16.94	0.00	0	0	0.00
€ / R	On	17/03/2014	12.51	Put	Foreign Exchange Future		3.36730		0.00337	3.81430	0.00381	3.367	16.94	0.00	0	0	0.00
€ / R	On	17/03/2014	12.65	Call	Foreign Exchange Future		2,163.36320		2.16336	2,054.01350	2.05401	2,163.363	16.35	0.00	0	0	0.00
€ / R	On	17/03/2014	12.65	Put	Foreign Exchange Future		4.06320		0.00406	4.61350	0.00461	4.063	16.35	0.00	0	0	500.00
€ / R	On	17/03/2014	12.85	Call	Foreign Exchange Future		1,964.65780		1.96466	1,855.50920	1.85551	1,964.658	15.51	0.00	0	0	0.00
€ / R	On	17/03/2014	12.85	Put	Foreign Exchange Future		5.35780		0.00536	6.10920	0.00611	5.358	15.51	0.00	0	0	8,800.00
€ / R	On	17/03/2014	15.35	Put	Foreign Exchange Future		705.53580		0.70554	792.45040	0.79245	705.536	14.54	0.00	0	0	0.00
€ / R	On	17/03/2014	15.35	Call	Foreign Exchange Future		164.83580		0.16484	141.85040	0.14185	164.836	14.54	0.00	0	0	5,500.00
€ / R	On	13/06/2014			Foreign Exchange Future		15.00740		15.00740	14.89570	14.89570		14.03	1,500,740.00	100	0	19,438.00
€ / R	On	13/06/2014	13.79	Call	Foreign Exchange Future		1,323.81290		1.32381	1,229.15990	1.22916	1,323.813	13.20	0.00	0	0	0.00
€ / R	On	13/06/2014	13.79	Put	Foreign Exchange Future		106.41290		0.10641	123.45990	0.12346	106.413	13.20	0.00	0	0	0.00
€ / R	On	13/06/2014	13.80	Call	Foreign Exchange Future		1,315.48040		1.31548	1,221.04450	1.22104	1,315.480	13.20	0.00	0	0	0.00
€ / R	On	13/06/2014	13.80	Put	Foreign Exchange Future		108.08040		0.10808	125.34450	0.12534	108.080	13.20	0.00	0	0	0.00
€ / R	On	13/06/2014	13.81	Call	Foreign Exchange Future		1,307.16830		1.30717	1,212.95120	1.21295	1,307.168	13.20	0.00	0	0	0.00
€ / R	On	13/06/2014	13.81	Put	Foreign Exchange Future		109.76830		0.10977	127.25120	0.12725	109.768	13.20	0.00	0	0	0.00
€ / R	On	15/09/2014			Foreign Exchange Future		15.22870		15.22870	15.11450	15.11450		14.66	0.00	0	0	750.00
€ / R	On	15/09/2014	14.34	Call	Foreign Exchange Future		1,197.89190		1.19789	1,118.84550	1.11885	1,197.892	13.57	0.00	0	0	0.00
€ / R	On	15/09/2014	14.34	Put	Foreign Exchange Future		309.19190		0.30919	344.34550	0.34435	309.192	13.57	0.00	0	0	0.00
€ / R	On	15/09/2014	14.35	Put	Foreign Exchange Future		312.44240		0.31244	347.88370	0.34788	312.442	13.57	0.00	0	0	0.00
€ / R	On	15/09/2014	14.35	Call	Foreign Exchange Future		1,191.14240		1.19114	1,112.38370	1.11238	1,191.142	13.57	0.00	0	0	0.00
€ / R	On	15/09/2014	14.36	Call	Foreign Exchange Future		1,184.41570		1.18442	1,106.45350	1.10645	1,184.416	13.58	0.00	0	0	0.00
€ / R	On	15/09/2014	14.36	Put	Foreign Exchange Future		315.71570		0.31572	351.95350	0.35195	315.716	13.58	0.00	0	0	0.00
€ / R	On	12/12/2014			Foreign Exchange Future		15.45120		15.45120	15.32150	15.32150		15.24	0.00	0	0	0.00
€ / R	On	12/12/2014	13.69	Call	Foreign Exchange Future		1,946.63330		1.94663	1,841.50130	1.84150	1,946.633	13.70	0.00	0	0	0.00
€ / R	On	12/12/2014	13.69	Put	Foreign Exchange Future		185.43330		0.18543	210.00130	0.21000	185.433	13.70	0.00	0	0	0.00
€ / R	On	12/12/2014	13.70	Call	Foreign Exchange Future		1,938.61950		1.93862	1,833.68340	1.83368	1,938.620	13.70	0.00	0	0	0.00
€ / R	On	12/12/2014	13.70	Put	Foreign Exchange Future		187.41950		0.18742	212.18340	0.21218	187.420	13.70	0.00	0	0	0.00
€ / R	On	12/12/2014	13.71	Call	Foreign Exchange Future		1,930.61760		1.93062	1,825.88200	1.82588	1,930.618	13.70	0.00	0	0	0.00
€ / R	On	12/12/2014	13.71	Put	Foreign Exchange Future		189.41760		0.18942	214.38200	0.21438	189.418	13.70	0.00	0	0	0.00
€ / R	On	16/03/2015			Foreign Exchange Future		15.70440		15.70440	15.56980	15.56980		15.80	0.00	0	0	0.00
€ / R	On	16/03/2015	14.94	Put	Foreign Exchange Future		643.51990		0.64352	705.66970	0.70567	643.520	14.75	0.00	0	0	0.00
€ / R	On	16/03/2015	14.94	Call	Foreign Exchange Future		1,407.91990		1.40792	1,335.46970	1.33547	1,407.920	14.75	0.00	0	0	0.00
€ / R	On	16/03/2015	14.95	Call	Foreign Exchange Future		1,402.89200		1.40289	1,330.68230	1.33068	1,402.892	14.77	0.00	0	0	0.00
€ / R	On	16/03/2015	14.95	Put	Foreign Exchange Future		648.49200		0.64849	710.88230	0.71088	648.492	14.77	0.00	0	0	0.00
€ / R	On	16/03/2015	14.96	Call	Foreign Exchange Future		1,397.87680		1.39788	1,325.91350	1.32591	1,397.877	14.78	0.00	0	0	0.00
€ / R	On	16/03/2015	14.96	Put	Foreign Exchange Future		653.47680		0.65348	716.11350	0.71611	653.477	14.78	0.00	0	0	0.00
2025	On	06/02/2014			Bond Future		110.37402		110.37402	110.37240	110.37240		0.00	0	0	0	0.00
2025	On	06/02/2014	110.99	Call	Bond Future		0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2025	On	06/02/2014	110.99	Put	Bond Future		615.98000		0.61598	617.60000	0.61760	615.980	0.00	0	0	0	0.00
2025	On	06/02/2014	111.00	Call	Bond Future		0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2025	On	06/02/2014	111.00	Put	Bond Future		625.98000		0.62598	627.60000	0.62760	625.980	0.00	0	0	0	0.00
2025	On	06/02/2014	111.01	Call	Bond Future		0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
2025	On	06/02/2014	111.01	Put	Bond Future		635.98000		0.63598	637.60000	0.63760	635.980	0.00	0	0	0	0.00
2038	On	06/02/2014			Bond Future		107.73595		107.73595	107.73318	107.73318		0.00	0	0	0	24.00
2038	On	06/02/2014	106.99	Call	Bond Future		745.95000		0.74595	743.18000	0.74318	745.950	0.00	0	0	0	0.00
2038	On	06/02/2014	106.99	Put	Bond Future		0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2038	On 06/02/2014	Bond Future	107.00	Call	735.95000		0.73595		733.18000	0.73318	735.950		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	725.95000		0.72595		723.18000	0.72318	725.950		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			113.69472		113.69472		113.69169	113.69169			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,704.72000		3.70472		3,701.69000	3.70169	3,704.720		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	3,694.72000		3.69472		3,691.69000	3.69169	3,694.720		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	3,684.72000		3.68472		3,681.69000	3.68169	3,684.720		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			412.44100		412.44100		413.06400	413.06400			0.00	0	0.00
AL37	On 08/05/2014	Index Future			417.86700		417.86700		418.49800	418.49800			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			486.14900		486.14900		487.16300	487.16300			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			492.54500		492.54500		493.57200	493.57200			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			437.60600		437.60600		438.32500	438.32500			0.00	0	803.00
ALBI	On 08/05/2014	Index Future			443.36200		443.36200		444.09100	444.09100			0.00	0	35.00
ALBI	On 07/08/2014	Index Future			449.35100		449.35100		450.09100	450.09100			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.65910		9.65910		9.62410	9.62410		11.83	7,418,188.80	768	9,035.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	287.28640		0.28729		266.46750	0.26647	287.286	11.67	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	118.18640		0.11819		132.36750	0.13237	118.186	11.67	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	281.19620		0.28120		260.66850	0.26067	281.196	11.68	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	122.09620		0.12210		136.56850	0.13657	122.096	11.68	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	275.19000		0.27519		254.95090	0.25495	275.190	11.69	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	126.09000		0.12609		140.85090	0.14085	126.090	11.69	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.73210		9.73210		9.69660	9.69660			0.00	0	1,497.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	632.05440		0.63205		605.70180	0.60570	632.054	11.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	99.95440		0.09995		109.10180	0.10910	99.954	11.88	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	318.35770		0.31836		302.01000	0.30201	318.358	11.96	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	286.25770		0.28626		305.41000	0.30541	286.258	11.96	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	239.43340		0.23943		226.75160	0.22675	239.433	12.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	397.33340		0.39733		420.15160	0.42015	397.333	12.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	235.77420		0.23577		223.27360	0.22327	235.774	12.25	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	403.67420		0.40367		426.67360	0.42667	403.674	12.25	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	232.16470		0.23216		219.84400	0.21984	232.165	12.27	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	410.06470		0.41006		433.24400	0.43324	410.065	12.27	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	63.84720		0.06385		60.19200	0.06019	63.847	13.47	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	1,031.74720		1.03175		1,063.59200	1.06359	1,031.747	13.47	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.81360		9.81360		9.77740	9.77740			0.00	0	2,500.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	536.62150		0.53662		515.44020	0.51544	536.622	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	263.02150		0.26302		278.04020	0.27804	263.022	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	267.19660		0.26720		282.34960	0.28235	267.197	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	530.79660		0.53080		509.74960	0.50975	530.797	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	525.01310		0.52501		504.10040	0.50410	525.013	12.07	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	271.41310		0.27141		286.70040	0.28670	271.413	12.07	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.89590		9.89590		9.85090	9.85090			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	624.74910		0.62475		598.26350	0.59826	624.749	12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	318.84910		0.31885		337.36350	0.33736	318.849	12.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	619.07180		0.61907		592.73230	0.59273	619.072	12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	323.17180		0.32317		341.83230	0.34183	323.172	12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	613.42990		0.61343		587.23310	0.58723	613.430	12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	327.52990		0.32753		346.33310	0.34633	327.530	12.21	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.04490		10.04490		9.98820	9.98820		12.80	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	273.18530		0.27319		241.70750	0.24171	273.185	12.69	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	168.28530		0.16829		193.50750	0.19351	168.285	12.69	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	267.72600		0.26773		236.66900	0.23667	267.726	12.70	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	172.82600		0.17283		198.46900	0.19847	172.826	12.70	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	262.34090		0.26234		231.70280	0.23170	262.341	12.71	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	177.44090		0.17744		203.50280	0.20350	177.441	12.71	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.15760		10.15760		10.10020	10.10020		13.22	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	516.00700		0.51601		478.54270	0.47854	516.007	12.83	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	198.40700		0.19841		218.34270	0.21834	198.407	12.83	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	510.00740		0.51001		472.81320	0.47281	510.007	12.84	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	202.40740		0.20241		222.61320	0.22261	202.407	12.84	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	504.05680		0.50406		467.13070	0.46713	504.057	12.86	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	206.45680		0.20646		226.93070	0.22693	206.457	12.86	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			310.43670		310.43670		-260.19060	-260.19060			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			880.99700		880.99700		825.43870	825.43870			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			961.15630		961.15630		900.54290	900.54290			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			152.03970		152.03970		151.91860	151.91860			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			296.60600		296.60600		233.06060	233.06060			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			851.92140		851.92140		798.51930	798.51930			1,932,240.21	2,460	1,871.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.99580		11.99580		11.88800	11.88800		13.73	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	753.83320		0.75383		654.81960	0.65482	753.833	13.23	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	48.03320		0.04803		56.81960	0.05682	48.033	13.23	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	744.88530		0.74489		646.05090	0.64605	744.885	13.19	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	49.08530		0.04909		58.05090	0.05805	49.085	13.19	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	735.95920		0.73596		638.05390	0.63805	735.959	13.15	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	50.15920		0.05016		60.05390	0.06005	50.159	13.15	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.16530		12.16530		12.05540	12.05540		14.65	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	774.02750		0.77403		697.17200	0.69717	774.028	13.80	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	198.72750		0.19873		231.77200	0.23177	198.728	13.80	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	767.55480		0.76755		691.09160	0.69109	767.555	13.82	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	202.25480		0.20225		235.69160	0.23569	202.255	13.82	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	761.12340		0.76112		685.04790	0.68505	761.123	13.83	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	205.82340		0.20582		239.64790	0.23965	205.823	13.83	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.80320		1.80320		1.78660	1.78660		14.39	0.00	0	100.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,200.31010		0.12003		1,053.42070	0.10534	1,200.310	13.62	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	68.31010		0.00683		87.42070	0.00874	68.310	13.62	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,115.74330		0.11157		972.31260	0.09723	1,115.743	13.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	83.74330		0.00837		106.31260	0.01063	83.743	13.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,034.88200		0.10349		896.16460	0.08962	1,034.882	13.71	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	102.88200		0.01029		130.16460	0.01302	102.882	13.71	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.82360		1.82360		1.80640	1.80640		14.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,511.94170		0.15119		1,367.83850	0.13678	1,511.942	13.84	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	175.94170		0.01759		203.83850	0.02038	175.942	13.84	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,433.84510		0.14338		1,292.80980	0.12928	1,433.845	13.83	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	197.84510		0.01978		228.80980	0.02288	197.845	13.83	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,360.25110		0.13603		1,223.35180	0.12234	1,360.251	13.89	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	224.25110		0.02243		259.35180	0.02594	224.251	13.89	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.32768		114.32768		114.32457	114.32457			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,337.68000		3.33768		3,334.57000	3.33457	3,337.680		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	3,327.68000		3.32768		3,324.57000	3.32457	3,327.680		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	3,317.68000		3.31768		3,314.57000	3.31457	3,317.680		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			9.76328		83.47503		9.74444	83.61317			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,661.14000		1.66114		1,523.00000	1.52300	1,661.140		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,585.61000		1.58561		1,447.47000	1.44747	1,585.610		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,510.19000		1.51019		1,372.05000	1.37205	1,510.190		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.88470		80.79106		9.86522	80.93108			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,535.15000		2.53515		2,395.13000	2.39513	2,535.150		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,459.86000		2.45986		2,319.84000	2.31984	2,459.860		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,384.67000		2.38467		2,244.65000	2.24465	2,384.670		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			437.04100		437.04100		437.76400	437.76400			4,370,410.00	1	480.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	29,490.00000		2.94900		22,260.00000	2.22600	29,490.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	29,590.00000		2.95900		22,360.00000	2.23600	29,590.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	29,690.00000		2.96900		22,460.00000	2.24600	29,690.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			448.77200		448.77200		449.51400	449.51400			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	112,180.00000		11.21800		104,760.00000	10.47600	112,180.000		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	112,280.00000		11.22800		104,860.00000	10.48600	112,280.000		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	112,380.00000		11.23800		104,960.00000	10.49600	112,380.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			201.50400		201.50400		202.11500	202.11500			2,015,040.00	1	1,334.00
IGOV	On 08/05/2014	Index Future			204.17900		204.17900		204.79900	204.79900			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			544.74000		544.74000		544.76200	544.76200			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			5.25000		94.75000		5.25000	94.75000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.28000		94.72000		5.28000	94.72000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.35000		94.65000		5.35000	94.65000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.44000		94.56000		5.42000	94.58000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.54000		94.46000		5.53000	94.47000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.63000		94.37000		5.63000	94.37000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.94000		94.06000		5.94000	94.06000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.29000		93.71000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.61000		93.39000		6.57000	93.43000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.90000		93.10000		6.87000	93.13000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.19000		92.81000		7.17000	92.83000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.49000		92.51000		7.47000	92.53000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.98740		8.98740		8.95320	8.95320		9.82	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	850.50060		0.85050		816.24850	0.81625	850.501	11.30	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	3.10060		0.00310		3.04850	0.00305	3.101	11.30	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	840.63970		0.84064		806.38590	0.80639	840.640	11.25	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	3.23970		0.00324		3.18590	0.00319	3.240	11.25	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	830.78530		0.83079		796.52960	0.79653	830.785	11.21	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	3.38530		0.00339		3.32960	0.00333	3.385	11.21	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.04690		9.04690		9.01100	9.01100			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	666.58750		0.66659		634.15380	0.63415	666.588	11.30	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	59.68750		0.05969		63.15380	0.06315	59.688	11.30	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	658.24590		0.65825		625.91390	0.62591	658.246	11.29	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	61.34590		0.06135		64.91390	0.06491	61.346	11.29	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	649.94170		0.64994		617.71360	0.61771	649.942	11.28	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	63.04170		0.06304		66.71360	0.06671	63.042	11.28	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.35720		1.35720		1.35990	1.35990			0.00	0	575.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.35720		1.35720		1.35990	1.35990			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.70360		9.70360	0.10303	9.78780	9.78780		13.56	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	919.58530		0.09196	0.10303	1,251.58610	0.12516	919.585	13.07	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	4,283.58530		0.42836	0.10303	3,773.58610	0.37736	4,283.585	13.07	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	891.65280		0.08917	0.10303	1,217.76830	0.12178	891.653	13.06	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	4,355.65280		0.43557	0.10303	3,839.76830	0.38398	4,355.653	13.06	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	864.33620		0.08643	0.10303	1,184.59040	0.11846	864.336	13.04	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	4,428.33620		0.44283	0.10303	3,906.59040	0.39066	4,428.336	13.04	0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.01354		101.83137		7.97421	102.07881			0.00	0	11,268.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	1,097.84000		1.09784		850.40000	0.85040	1,097.840		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,034.16000		1.03416		786.72000	0.78672	1,034.160		0.00	0	0.00

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 06/02/2014	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	970.52000	0.97052	0.97052	723.08000	0.72308	970.520			0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.11849	99.25446	99.25446	8.07755	99.50516				0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	3,300.19000	3.30019	3.30019	3,049.49000	3.04949	3,300.190			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	3,236.44000	3.23644	3.23644	2,985.74000	2.98574	3,236.440			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000	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	3,172.74000	3.17274	3.17274	2,922.04000	2.92204	3,172.740			0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.30124	116.26248	116.26248	6.26627	116.31841			2.24	0.00	0	32,191.00
R157	On 06/02/2014	Bond Future	5.64	Call	20.70000	0.02070	0.02070	26.59000	0.02659	20.700		2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,084.97000	1.08497	1.08497	1,034.93000	1.03493	1,084.970		2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	21.83000	0.02183	0.02183	27.98000	0.02798	21.830		2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,069.90000	1.06990	1.06990	1,020.12000	1.02012	1,069.900		2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	23.03000	0.02303	0.02303	29.42000	0.02942	23.030		2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,054.91000	1.05491	1.05491	1,005.37000	1.00537	1,054.910		2.19	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.50062	110.98429	110.98429	6.45850	111.04097			2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	60.56000	0.06056	0.06056	67.23000	0.06723	60.560		2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,843.83000	1.84383	1.84383	1,793.82000	1.79382	1,843.830		2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	61.86000	0.06186	0.06186	68.64000	0.06864	61.860		2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,831.37000	1.83137	1.83137	1,781.47000	1.78147	1,831.370		2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	63.19000	0.06319	0.06319	70.09000	0.07009	63.190		2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,818.94000	1.81894	1.81894	1,769.16000	1.76916	1,818.940		2.13	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.74734	112.48393	112.48393	6.69469	112.54146			1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	639.00000	0.63900	0.63900	669.75000	0.66975	639.000		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	647.01000	0.64701	0.64701	620.23000	0.62023	647.010		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	644.76000	0.64476	0.64476	675.67000	0.67567	644.760		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	641.85000	0.64185	0.64185	615.23000	0.61523	641.850		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	650.21000	0.65021	0.65021	681.28000	0.68128	650.210		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	636.38000	0.63638	0.63638	609.92000	0.60992	636.380		1.89	0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.09630	107.24948	107.24948	7.02676	107.30798			1.67	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	327.29000	0.32729	0.32729	347.28000	0.34728	327.290		1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,093.80000	1.09380	1.09380	1,055.29000	1.05529	1,093.800		1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	329.96000	0.32996	0.32996	350.06000	0.35006	329.960		1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,087.96000	1.08796	1.08796	1,049.56000	1.04956	1,087.960		1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	332.65000	0.33265	0.33265	352.87000	0.35287	332.650		1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,082.15000	1.08215	1.08215	1,043.87000	1.04387	1,082.150		1.64	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	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	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.30055	118.66308	118.66308	8.27131	118.91893			13.61	23,732,616.00	200	61,546.00
R186	On 06/02/2014	Bond Future	7.74	Call	296.02000	0.29602	0.29602	350.49000	0.35049	296.020		13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,339.71000	5.33971	5.33971	5,138.33000	5.13833	5,339.710		13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	308.29000	0.30829	0.30829	364.34000	0.36434	308.290		13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,259.38000	5.25938	5.25938	5,059.58000	5.05958	5,259.380		13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	320.96000	0.32096	0.32096	378.61000	0.37861	320.960		13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,179.54000	5.17954	5.17954	4,981.34000	4.98134	5,179.540		13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,322.65000	4.32265	4.32265	4,552.68000	4.55268	4,322.650		13.85	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	486.50000	0.48650	0.48650	460.68000	0.46068	486.500		13.85	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.40270	120.22402	120.22402	8.37237	120.48329			14.38	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	576.67000	0.57667	0.57667	618.42000	0.61842	576.670		14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,576.16000	12.57616	12.57616	12,358.64000	12.35864	12,576.160		14.00	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
R186	On 08/05/2014	Bond Future	7.10	Call	587.44000		0.58744		629.78000	0.62978	587.440	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,489.19000		12.48919	12,272.26000	12.27226	12,489.190	14.00	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Call	598.37000		0.59837	641.31000	0.64131	598.370	14.00	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.11	Put	12,402.49000		12.40249	12,186.16000	12.18616	12,402.490	14.00	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	7.50	Call	1,183.71000		1.18371	1,254.47000	1.25447	1,183.710	14.09	0.00	0	1,933.00	
R186	On 08/05/2014	Bond Future	7.50	Put	9,258.38000		9.25838	9,069.87000	9.06987	9,258.380	14.09	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.25	Call	3,336.30000		3.33630	3,474.38000	3.47438	3,336.300	14.38	0.00	0	8,000.00	
R186	On 08/05/2014	Bond Future	8.25	Put	4,649.89000		4.64989	4,528.70000	4.52870	4,649.890	14.38	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.50	Call	4,383.07000		4.38307	4,543.40000	4.54340	4,383.070	14.50	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	8.50	Put	3,556.73000		3.55673	3,457.79000	3.45779	3,556.730	14.50	0.00	0	1,933.00	
R186	On 08/05/2014	Bond Future	9.00	Call	6,904.72000		6.90472	7,103.32000	7.10332	6,904.720	14.73	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	9.00	Put	1,959.38000		1.95938	1,898.71000	1.89871	1,959.380	14.73	0.00	0	400.00	
R186	On 08/05/2014	Bond Future	9.25	Call	8,338.77000		8.33877	8,552.43000	8.55243	8,338.770	14.84	0.00	0	0.00	
R186	On 08/05/2014	Bond Future	9.25	Put	1,411.31000		1.41131	1,365.70000	1.36570	1,411.310	14.84	0.00	0	8,000.00	
R186	On 07/08/2014	Bond Future			8.50363		116.55781	8.47216	116.82070		13.89	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Put	5,855.05000		5.85505	5,726.43000	5.72643	5,855.050	13.80	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.29	Call	4,053.93000		4.05393	4,188.20000	4.18820	4,053.930	13.80	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Call	4,091.32000		4.09132	4,226.33000	4.22633	4,091.320	13.80	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.30	Put	5,807.26000		5.80726	5,679.38000	5.67938	5,807.260	13.80	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Call	4,128.92000		4.12892	4,264.66000	4.26466	4,128.920	13.81	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.31	Put	5,759.76000		5.75976	5,632.61000	5.63261	5,759.760	13.81	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.92	Call	6,784.37000		6.78437	6,962.04000	6.96204	6,784.370	14.10	0.00	0	0.00	
R186	On 07/08/2014	Bond Future	8.92	Put	3,383.57000		3.38357	3,298.35000	3.29835	3,383.570	14.10	0.00	0	840.00	
R186	On 06/11/2014	Bond Future			8.60221		118.18894	8.56954	118.45566		13.28	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.14	Call	3,990.53000		3.99053	4,111.94000	4.11194	3,990.530	13.14	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.14	Put	7,845.89000		7.84589	7,700.58000	7.70058	7,845.890	13.14	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.15	Call	4,023.97000		4.02397	4,146.01000	4.14601	4,023.970	13.14	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.15	Put	7,794.02000		7.79402	7,649.34000	7.64934	7,794.020	13.14	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.16	Call	4,057.57000		4.05757	4,180.24000	4.18024	4,057.570	13.14	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	8.16	Put	7,742.40000		7.74240	7,598.35000	7.59835	7,742.400	13.14	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	9.17	Call	8,242.92000		8.24292	8,425.23000	8.42523	8,242.920	13.61	0.00	0	0.00	
R186	On 06/11/2014	Bond Future	9.17	Put	3,742.72000		3.74272	3,658.31000	3.65831	3,742.720	13.61	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	0.00	
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R197	On 06/02/2014	Bond Future			276.71616		276.71616	277.15627	277.15627		0.00	0	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	0.00	
R197	On 06/02/2014	Bond Future	279.99	Put	3,273.84000		3.27384	2,833.73000	2.83373	3,273.840	0.00	0	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	0.00	
R197	On 06/02/2014	Bond Future	280.00	Put	3,283.84000		3.28384	2,843.73000	2.84373	3,283.840	0.00	0	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	0.00	
R197	On 06/02/2014	Bond Future	280.01	Put	3,293.84000		3.29384	2,853.73000	2.85373	3,293.840	0.00	0	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R201	On 06/02/2014	Bond Future			5.17944		104.19487	5.10262	104.26017		1.19	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Call	165.36000		0.16536	206.62000	0.20662	165.360	1.20	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.24	Put	113.93000		0.11393	89.89000	0.08989	113.930	1.20	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Call	170.14000		0.17014	212.00000	0.21200	170.140	1.20	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.25	Put	110.22000		0.11022	86.78000	0.08678	110.220	1.20	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Call	175.12000		0.17512	217.56000	0.21756	175.120	1.20	0.00	0	0.00	
R201	On 06/02/2014	Bond Future	5.26	Put	106.71000		0.10671	83.85000	0.08385	106.710	1.20	0.00	0	0.00	

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			5.12960		105.56550		5.02005	105.63167		0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	136.57000		0.13657	161.81000	0.16181		136.570	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	372.26000		0.37226	331.33000	0.33133		372.260	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	138.67000		0.13867	164.16000	0.16416		138.670	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	368.30000		0.36830	327.62000	0.32762		368.300	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	140.79000		0.14079	166.54000	0.16654		140.790	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	364.36000		0.36436	323.94000	0.32394		364.360	0.98	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.86714		102.58305		4.68167	102.65020		0.68	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	302.62000		0.30262	345.71000	0.34571		302.620	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	149.83000		0.14983	125.77000	0.12577		149.830	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	304.83000		0.30483	348.08000	0.34808		304.830	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	148.43000		0.14843	124.53000	0.12453		148.430	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	307.03000		0.30703	350.45000	0.35045		307.030	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	147.03000		0.14703	123.30000	0.12330		147.030	0.70	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			212.39565		212.39565		214.94744	214.94744			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	3,405.65000		3.40565	5,957.44000	5.95744		3,405.650		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	3,395.65000		3.39565	5,947.44000	5.94744		3,395.650		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	3,385.65000		3.38565	5,937.44000	5.93744		3,385.650		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.08077		107.03388		7.04136	107.15975		4.67	0.00	0	10,389.00
R203	On 06/02/2014	Bond Future	5.95	Call	1.48000		0.00148	2.35000	0.00235		1.480	4.54	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,688.83000		3.68883	3,563.83000	3.56383		3,688.830	4.54	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	6.13000		0.00613	9.01000	0.00901		6.130	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,062.78000		3.06278	2,939.79000	2.93979		3,062.780	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	6.57000		0.00657	9.62000	0.00962		6.570	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,030.15000		3.03015	2,907.33000	2.90733		3,030.150	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	7.04000		0.00704	10.27000	0.01027		7.040	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,997.56000		2.99756	2,874.92000	2.87492		2,997.560	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	249.81000		0.24981	297.18000	0.29718		249.810	4.65	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,021.74000		1.02174	943.24000	0.94324		1,021.740	4.65	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.23139		104.28170		7.18857	104.40923		5.05	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	83.95000		0.08395	94.43000	0.09443		83.950	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,642.76000		4.64276	4,525.71000	4.52571		4,642.760	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	85.94000		0.08594	96.62000	0.09662		85.940	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,613.37000		4.61337	4,496.52000	4.49652		4,613.370	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	87.96000		0.08796	98.84000	0.09884		87.960	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,584.01000		4.58401	4,467.36000	4.46736		4,584.010	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	698.61000		0.69861	749.35000	0.74935		698.610	5.00	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,871.56000		1.87156	1,794.77000	1.79477		1,871.560	5.00	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,469.03000		1.46903	1,547.92000	1.54792		1,469.030	5.07	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	968.75000		0.96875	920.11000	0.92011		968.750	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.39002		105.69062		7.34321	105.81996		4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	846.07000		0.84607	895.10000	0.89510		846.070	4.62	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,378.62000		2.37862	2,298.31000	2.29831		2,378.620	4.62	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,639.73000		1.63973	1,576.63000	1.57663		1,639.730	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,363.13000		1.36313	1,429.37000	1.42937		1,363.130	4.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 07/08/2014	Bond Future	7.30	Put	1,625.55000		1.62555		1,562.84000	1.56284	1,625.550	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,376.65000		1.37665		1,443.28000	1.44328	1,376.650	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,390.25000		1.39025		1,457.25000	1.45725	1,390.250	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,611.47000		1.61147		1,549.13000	1.54913	1,611.470	4.68	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.56382		103.00855		7.51227	103.13982		4.53	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	904.26000		0.90426		951.65000	0.95165	904.260	4.44	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,766.97000		2.76697		2,683.09000	2.68309	2,766.970	4.44	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	913.33000		0.91333		961.03000	0.96103	913.330	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,750.02000		2.75002		2,666.45000	2.66645	2,750.020	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	922.46000		0.92246		970.48000	0.97048	922.460	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,733.13000		2.73313		2,649.88000	2.64988	2,733.130	4.45	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			9.19074		93.69132		9.17669	93.81785			0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,590.31000		1.59031		1,716.84000	1.71684	1,590.310	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,677.74000		1.67774		1,804.27000	1.80427	1,677.740	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,765.03000		1.76503		1,891.56000	1.89156	1,765.030	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.29276		94.92375		9.27826	95.05194			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	678.05000		0.67805		806.24000	0.80624	678.050	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	765.25000		0.76525		893.44000	0.89344	765.250	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	852.31000		0.85231		980.50000	0.98050	852.310	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.39582		91.94867		9.38084	92.07863			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	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	3,168.78000		3.16878		3,038.82000	3.03882	3,168.780	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,077.34000		3.07734		2,947.38000	2.94738	3,077.340	0.00	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	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	0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,986.04000		2.98604		2,856.08000	2.85608	2,986.040	0.00	0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.34396		103.76819		7.30456	103.92952		6.72	0.00	0	29,549.00
R204	On 06/02/2014	Bond Future	6.39	Call	13.00000		0.01300		18.33000	0.01833	13.000	6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,007.79000		4.00779		3,851.79000	3.85179	4,007.790	6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	13.83000		0.01383		19.43000	0.01943	13.830	6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,965.77000		3.96577		3,810.04000	3.81004	3,965.770	6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	14.71000		0.01471		20.60000	0.02060	14.710	6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,923.82000		3.92382		3,768.38000	3.76838	3,923.820	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.47811		105.13324		7.43610	105.29666		6.74	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	139.08000		0.13908		155.13000	0.15513	139.080	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,919.71000		5.91971		5,772.34000	5.77234	5,919.710	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	142.18000		0.14218		158.52000	0.15852	142.180	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,881.26000		5.88126		5,734.18000	5.73418	5,881.260	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	145.33000		0.14533		161.96000	0.16196	145.330	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,842.87000		5.84287		5,696.08000	5.69608	5,842.870	6.56	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.61609		102.52282		7.57114	102.68856		6.81	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,456.95000		2.45695		2,373.73000	2.37373	2,456.950	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,805.79000		1.80579		1,888.31000	1.88831	1,805.790	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,822.83000		1.82283		1,905.81000	1.90581	1,822.830	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,436.88000		2.43688		2,354.12000	2.35412	2,436.880	6.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.46	Call	1,839.96000		1.83996		1,923.40000	1.92340	1,839.960	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,416.91000		2.41691		2,334.61000	2.33461	2,416.910	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,438.22000		2.43822		2,536.27000	2.53627	2,438.220	6.87	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,836.67000		1.83667		1,768.98000	1.76898	1,836.670	6.87	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.75602		103.95734		7.70776	104.12554		6.65	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,359.01000		1.35901		1,421.24000	1.42124	1,359.010	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,069.77000		4.06977		3,963.80000	3.96380	4,069.770	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,371.28000		1.37128		1,433.88000	1.43388	1,371.280	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,046.09000		4.04609		3,940.49000	3.94049	4,046.090	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,383.63000		1.38363		1,446.60000	1.44660	1,383.630	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,022.49000		4.02249		3,917.26000	3.91726	4,022.490	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,938.45000		2.93845		3,038.19000	3.03819	2,938.450	6.70	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,127.82000		2.12782		2,059.36000	2.05936	2,127.820	6.70	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.62773		98.75806		7.58835	98.94125		8.61	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	19.59000		0.01959		26.90000	0.02690	19.590	8.40	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,743.26000		4.74326		4,567.38000	4.56738	4,743.260	8.40	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	20.72000		0.02072		28.37000	0.02837	20.720	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,695.19000		4.69519		4,519.65000	4.51965	4,695.190	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	21.90000		0.02190		29.90000	0.02990	21.900	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,647.21000		4.64721		4,472.02000	4.47202	4,647.210	8.41	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.75665		100.05716		7.71506	100.24283		8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	145.44000		0.14544		161.95000	0.16195	145.440	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,446.41000		7.44641		7,277.25000	7.27725	7,446.410	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	148.61000		0.14861		165.41000	0.16541	148.610	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,400.92000		7.40092		7,232.05000	7.23205	7,400.920	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	151.85000		0.15185		168.94000	0.16894	151.850	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,355.52000		7.35552		7,186.94000	7.18694	7,355.520	8.26	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.88845		97.76885		7.84444	97.95707		8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,097.85000		2.09785		2,191.21000	2.19121	2,097.850	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,950.08000		2.95008		2,855.22000	2.85522	2,950.080	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,926.27000		2.92627		2,831.93000	2.83193	2,926.270	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,117.20000		2.11720		2,211.08000	2.21108	2,117.200	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,136.66000		2.13666		2,231.06000	2.23106	2,136.660	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,902.59000		2.90259		2,808.77000	2.80877	2,902.590	8.42	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.01527		99.13695		7.96863	99.32794		8.38	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,805.00000		1.80500		1,881.00000	1.88100	1,805.000	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,615.65000		4.61565		4,500.66000	4.50066	4,615.650	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,820.14000		1.82014		1,896.57000	1.89657	1,820.140	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,588.45000		4.58845		4,473.89000	4.47389	4,588.450	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,835.37000		1.83537		1,912.21000	1.91221	1,835.370	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,561.36000		4.56136		4,447.21000	4.44721	4,561.360	8.25	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		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
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		7.77456	96.94326	7.74028	97.12214		9.45	0.00	0	11,157.00
R208	On 06/02/2014	6.74	Call	12.26000	0.01226	16.98000	0.01698	12.260	12.260	9.18	0.00	0	0.00
R208	On 06/02/2014	6.74	Put	5,598.89000	5.59889	5,424.73000	5.42473	5,598.890	5,598.890	9.18	0.00	0	0.00
R208	On 06/02/2014	6.75	Call	13.03000	0.01303	17.99000	0.01799	13.030	13.030	9.18	0.00	0	0.00
R208	On 06/02/2014	6.75	Put	5,543.75000	5.54375	5,369.83000	5.36983	5,543.750	5,543.750	9.18	0.00	0	0.00
R208	On 06/02/2014	6.76	Call	13.87000	0.01387	19.09000	0.01909	13.870	13.870	9.18	0.00	0	0.00
R208	On 06/02/2014	6.76	Put	5,488.72000	5.48872	5,315.06000	5.31506	5,488.720	5,488.720	9.18	0.00	0	0.00
R208	On 08/05/2014		Bond Future		7.88855	94.82252	7.85264	95.00375		9.96	0.00	0	0.00
R208	On 08/05/2014	6.29	Call	143.23000	0.14323	158.15000	0.15815	143.230	143.230	9.70	0.00	0	0.00
R208	On 08/05/2014	6.29	Put	8,642.36000	8.64236	8,476.05000	8.47605	8,642.360	8,642.360	9.70	0.00	0	0.00
R208	On 08/05/2014	6.30	Call	146.47000	0.14647	161.66000	0.16166	146.470	146.470	9.70	0.00	0	0.00
R208	On 08/05/2014	6.30	Put	8,589.59000	8.58959	8,423.55000	8.42355	8,589.590	8,589.590	9.70	0.00	0	0.00
R208	On 08/05/2014	6.31	Call	149.78000	0.14978	165.24000	0.16524	149.780	149.780	9.70	0.00	0	0.00
R208	On 08/05/2014	6.31	Put	8,536.91000	8.53691	8,371.14000	8.37114	8,536.910	8,536.910	9.70	0.00	0	0.00
R208	On 07/08/2014		Bond Future		8.00319	96.10369	7.96552	96.28743		9.37	0.00	0	0.00
R208	On 07/08/2014	7.79	Put	3,276.65000	3.27665	3,183.57000	3.18357	3,276.650	3,276.650	9.31	0.00	0	0.00
R208	On 07/08/2014	7.79	Call	2,230.94000	2.23094	2,321.60000	2.32160	2,230.940	2,230.940	9.31	0.00	0	0.00
R208	On 07/08/2014	7.80	Call	2,252.87000	2.25287	2,344.07000	2.34407	2,252.870	2,252.870	9.31	0.00	0	0.00
R208	On 07/08/2014	7.80	Put	3,249.21000	3.24921	3,156.67000	3.15667	3,249.210	3,249.210	9.31	0.00	0	0.00
R208	On 07/08/2014	7.81	Call	2,274.93000	2.27493	2,366.65000	2.36665	2,274.930	2,274.930	9.32	0.00	0	0.00
R208	On 07/08/2014	7.81	Put	3,221.94000	3.22194	3,129.92000	3.12992	3,221.940	3,221.940	9.32	0.00	0	0.00
R208	On 07/08/2014	8.28	Call	3,451.87000	3.45187	3,567.82000	3.56782	3,451.870	3,451.870	9.46	0.00	0	0.00
R208	On 07/08/2014	8.28	Put	2,115.13000	2.11513	2,047.34000	2.04734	2,115.130	2,115.130	9.46	0.00	0	630.00
R208	On 06/11/2014		Bond Future		8.11859	94.05161	8.07899	94.23809		9.36	0.00	0	0.00
R208	On 06/11/2014	7.44	Call	1,823.82000	1.82382	1,896.22000	1.89622	1,823.820	1,823.820	9.21	0.00	0	0.00
R208	On 06/11/2014	7.44	Put	5,083.29000	5.08329	4,969.21000	4.96921	5,083.290	5,083.290	9.21	0.00	0	0.00
R208	On 06/11/2014	7.45	Call	1,840.85000	1.84085	1,913.70000	1.91370	1,840.850	1,840.850	9.22	0.00	0	0.00
R208	On 06/11/2014	7.45	Put	5,051.29000	5.05129	4,937.66000	4.93766	5,051.290	5,051.290	9.22	0.00	0	0.00
R208	On 06/11/2014	7.46	Call	1,857.99000	1.85799	1,931.28000	1.93128	1,857.990	1,857.990	9.22	0.00	0	0.00
R208	On 06/11/2014	7.46	Put	5,019.42000	5.01942	4,906.23000	4.90623	5,019.420	5,019.420	9.22	0.00	0	0.00
R208	On 06/11/2014	8.50	Call	4,179.43000	4.17943	4,298.03000	4.29803	4,179.430	4,179.430	9.53	0.00	0	0.00
R208	On 06/11/2014	8.50	Put	2,406.46000	2.40646	2,338.58000	2.33858	2,406.460	2,406.460	9.53	0.00	0	1,520.00
R208	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014		Bond Future		9.09881	75.34710	9.07965	75.48953		19.63	0.00	0	23,535.00
R209	On 06/02/2014	8.54	Call	320.40000	0.32040	360.99000	0.36099	320.400	320.400	19.41	0.00	0	0.00
R209	On 06/02/2014	8.54	Put	4,659.26000	4.65926	4,557.42000	4.55742	4,659.260	4,659.260	19.41	0.00	0	0.00
R209	On 06/02/2014	8.55	Call	332.40000	0.33240	374.00000	0.37400	332.400	332.400	19.41	0.00	0	0.00
R209	On 06/02/2014	8.55	Put	4,590.13000	4.59013	4,489.30000	4.48930	4,590.130	4,590.130	19.41	0.00	0	0.00
R209	On 06/02/2014	8.56	Call	344.75000	0.34475	387.37000	0.38737	344.750	344.750	19.42	0.00	0	0.00
R209	On 06/02/2014	8.56	Put	4,521.49000	4.52149	4,421.68000	4.42168	4,521.490	4,521.490	19.42	0.00	0	0.00
R209	On 08/05/2014		Bond Future		9.19207	73.19384	9.17233	73.33817		21.03	0.00	0	0.00
R209	On 08/05/2014	7.84	Call	522.35000	0.52235	548.80000	0.54880	522.350	522.350	20.56	0.00	0	0.00
R209	On 08/05/2014	7.84	Put	11,540.57000	11.54057	11,422.69000	11.42269	11,540.570	11,540.570	20.56	0.00	0	0.00
R209	On 08/05/2014	7.85	Call	531.95000	0.53195	558.76000	0.55876	531.950	531.950	20.56	0.00	0	0.00
R209	On 08/05/2014	7.85	Put	11,459.51000	11.45951	11,341.99000	11.34199	11,459.510	11,459.510	20.56	0.00	0	0.00
R209	On 08/05/2014	7.86	Call	541.69000	0.54169	568.86000	0.56886	541.690	541.690	20.56	0.00	0	0.00
R209	On 08/05/2014	7.86	Put	11,378.73000	11.37873	11,261.57000	11.26157	11,378.730	11,378.730	20.56	0.00	0	0.00

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	8.50	Call	1,517.48000		1.51748		1,573.20000	1.57320	1,517.480	20.68	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,857.87000		6.85787		6,769.26000	6.76926	6,857.870	20.68	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,851.92000		2.85192		2,933.31000	2.93331	2,851.920	20.91	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,275.58000		4.27558		4,212.64000	4.21264	4,275.580	20.91	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,682.85000		4.68285		4,787.21000	4.78721	4,682.850	21.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,488.46000		2.48846		2,448.49000	2.44849	2,488.460	21.18	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,228.43000		5.22843		5,337.87000	5.33787	5,228.430	21.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,138.93000		2.13893		2,104.04000	2.10404	2,138.930	21.26	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,752.65000		5.75265		5,866.40000	5.86640	5,752.650	21.33	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,852.83000		1.85283		1,822.25000	1.82225	1,852.830	21.33	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,202.96000		6.20296		6,320.02000	6.32002	6,202.960	21.39	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,639.30000		1.63930		1,612.03000	1.61203	1,639.300	21.39	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.28398		74.18279		9.26364	74.32913		20.66	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,824.98000		3.82498		3,905.13000	3.90513	3,824.980	20.55	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,611.46000		5.61146		5,545.27000	5.54527	5,611.460	20.55	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,856.68000		3.85668		3,937.21000	3.93721	3,856.680	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,568.58000		5.56858		5,502.77000	5.50277	5,568.580	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,888.52000		3.88852		3,969.42000	3.96942	3,888.520	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,525.96000		5.52596		5,460.52000	5.46052	5,525.960	20.56	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.37475		72.07579		9.35379	72.22422		20.83	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,214.45000		4.21445		4,291.50000	4.29150	4,214.450	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,017.62000		7.01762		6,946.24000	6.94624	7,017.620	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,244.57000		4.24457		4,321.94000	4.32194	4,244.570	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,972.74000		6.97274		6,901.68000	6.90168	6,972.740	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,274.80000		4.27480		4,352.50000	4.35250	4,274.800	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,928.08000		6.92808		6,857.35000	6.85735	6,928.080	20.72	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			161.91243		161.91243		161.52568	161.52568			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	422.43000		0.42243		35.68000	0.03568	422.430		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	412.43000		0.41243		25.68000	0.02568	412.430		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	402.43000		0.40243		15.68000	0.01568	402.430		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			129.03045		129.03045		129.03431	129.03431			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	40.45000		0.04045		44.31000	0.04431	40.450		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	30.45000		0.03045		34.31000	0.03431	30.450		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	20.45000		0.02045		24.31000	0.02431	20.450		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			131.28194		131.28194		131.28118	131.28118			0.00	0	21,791.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000	0.00000	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	1,708.06000	1.70806	1.70806	1,708.82000	1.70882	1,708.82000	1,708.060		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000	0.00000	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	1,718.06000	1.71806	1.71806	1,718.82000	1.71882	1,718.82000	1,718.060		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000	0.00000	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	1,728.06000	1.72806	1.72806	1,728.82000	1.72882	1,728.82000	1,728.060		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.90101	86.64712	86.64712	8.87686	86.83153	86.83153		17.66	0.00	0	21,529.00
R213	On 06/02/2014	Bond Future	8.29	Call	279.27000	0.27927	0.27927	322.11000	0.32211	322.11000	279.270		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,132.90000	5.13290	5.13290	4,991.33000	4.99133	4,991.33000	5,132.900		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	290.00000	0.29000	0.29000	333.97000	0.33397	333.97000	290.000		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,060.95000	5.06095	5.06095	4,920.51000	4.92051	4,920.51000	5,060.950		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	301.00000	0.30100	0.30100	346.11000	0.34611	346.11000	301.000		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,989.38000	4.98938	4.98938	4,850.08000	4.85008	4,850.08000	4,989.380		0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.99756	84.24950	84.24950	8.97266	84.43633	84.43633		18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	537.28000	0.53728	0.53728	569.53000	0.56953	569.53000	537.280		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,679.95000	11.67995	11.67995	11,525.37000	11.52537	11,525.37000	11,679.950		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	546.98000	0.54698	0.54698	579.67000	0.57967	579.67000	546.980		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,599.95000	11.59995	11.59995	11,445.81000	11.44581	11,445.81000	11,599.950		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	556.81000	0.55681	0.55681	589.95000	0.58995	589.95000	556.810		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,520.20000	11.52020	11.52020	11,366.51000	11.36651	11,366.51000	11,520.200		0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.09416	85.38778	85.38778	9.06847	85.57715	85.57715		18.27	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,860.63000	3.86063	3.86063	3,960.27000	3.96027	3,960.27000	3,860.630		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,762.28000	5.76228	5.76228	5,672.55000	5.67255	5,672.55000	5,762.280		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,718.53000	5.71853	5.71853	5,629.28000	5.62928	5,629.28000	5,718.530		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,892.89000	3.89289	3.89289	3,993.01000	3.99301	3,993.01000	3,892.890		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,925.30000	3.92530	3.92530	4,025.91000	4.02591	4,025.91000	3,925.300		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,675.02000	5.67502	5.67502	5,586.26000	5.58626	5,586.26000	5,675.020		0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.19105	83.04406	83.04406	9.16452	83.23626	83.23626		18.25	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,316.35000	4.31635	4.31635	4,413.93000	4.41393	4,413.93000	4,316.350		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,913.28000	6.91328	6.91328	6,818.66000	6.81866	6,818.66000	6,913.280		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,347.40000	4.34740	4.34740	4,445.40000	4.44540	4,445.40000	4,347.400		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,868.72000	6.86872	6.86872	6,774.52000	6.77452	6,774.52000	6,868.720		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,378.57000	4.37857	4.37857	4,476.98000	4.47698	4,476.98000	4,378.570		0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,824.37000	6.82437	6.82437	6,730.58000	6.73058	6,730.58000	6,824.370		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	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	100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.19422	76.21154	76.21154	9.18517	76.28110	76.28110		21.16	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,102.52000	1.10252	1.10252	1,158.50000	1.15850	1,158.50000	1,102.520		0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,699.55000	2.69955	2.69955	2,685.97000	2.68597	2,685.97000	2,699.550		0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,131.02000	1.13102	1.13102	1,187.64000	1.18764	1,187.64000	1,131.020		0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,648.49000	2.64849	2.64849	2,635.55000	2.63555	2,635.55000	2,648.490		0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,160.00000	1.16000	1.16000	1,217.24000	1.21724	1,217.24000	1,160.000		0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,598.06000	2.59806	2.59806	2,585.74000	2.58574	2,585.74000	2,598.060		0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.28502	73.92930	73.92930	9.27570	73.99976	73.99976		22.21	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,740.14000	2.74014	2.74014	2,785.86000	2.78586	2,785.86000	2,740.140		0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,027.30000	5.02730	5.02730	5,002.56000	5.00256	5,002.56000	5,027.300		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,771.32000	2.77132	2.77132	2,817.30000	2.81730	2,817.30000	2,771.320		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,979.00000	4.97900	4.97900	4,954.52000	4.95452	4,954.52000	4,979.000		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,802.70000	2.80270	2.80270	2,848.94000	2.84894	2,848.94000	2,802.700		0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,931.03000	4.93103	4.93103	4,906.81000	4.90681	4,906.81000	4,931.030		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			9.26513		98.65034		9.25611	98.73890			0.00	0	12,135.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,746.39000		1.74639		1,657.83000	1.65783	1,746.390		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,645.12000		1.64512		1,556.56000	1.55656	1,645.120		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,544.04000		1.54404		1,455.48000	1.45548	1,544.040		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.35877		95.52626		9.34946	95.61603			0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	3,163.65000		3.16365		3,073.88000	3.07388	3,163.650		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	3,061.52000		3.06152		2,971.75000	2.97175	3,061.520		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,959.58000		2.95958		2,869.81000	2.86981	2,959.580		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,443.73000		21,443.73000		21,261.84000	21,261.84000			0.00	0	0.00

Total for Derivatives : **760,836,545.91** **68,383** **2 289 299.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.23800			100.22207			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.79500		105.41361		6.76000	105.43907			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.40100			100.38274			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.49500		106.09333		8.45500	106.23754			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.96326			100.94372			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		101.07574			101.05604			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.36000		97.14005		9.32000	97.26505			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.09500		103.55789		7.06000	103.57801			7,095,000,000.00	1,000,000	490,000,000.00
AB07	On 07/03/2014	Spot Bond			5.68500		103.56124		5.61500	103.55568			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		101.41252			101.39280			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.63500		106.65765		8.59500	106.74908			0.00	0	500,000,000.00
ABCPi2	On 20/09/2014	Spot Bond			0.84000		136.46519		0.84000	136.45364			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond			2.37000		261.55898		2.35000	261.94052			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.95533			100.93642			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.60774			100.59251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.01202			100.99492			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.51654			100.49821			0.00	0	700,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.53933			100.52019			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.55440			100.53471			0.00	0	20,000,000.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.31318			101.29664			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.55500	108.14477		7.52000	108.16239			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.35239			101.33109			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.93500	104.52266		6.86500	104.55141			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.91621			100.89708			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.19312			101.17333			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.02013			100.00019			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.02739			100.07419			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.03600			100.08097			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.35826			100.33834			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.48256			100.46058			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.40042			100.37818			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.45600			100.43064			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.89541			100.87913			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	102.37895			102.36287			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.29000	131.52346		5.29000	131.49662			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.07000	126.76015		3.05000	126.76996			0.00	0	45,000,000.00
ABLI04	On 11/10/2016	Spot Bond	2.79000	117.93512		2.79000	117.91889			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.44000	101.75436		4.44000	101.73595			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.91000	101.14320		5.91000	101.12097			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.03500	109.56135		10.99500	109.61948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.03030			100.00018			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.35240			100.32695			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.39837			100.37156			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.41819			100.39007			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.09000		110.83580		4.09000	110.81665			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		40.10381		100.00000	40.00450			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.11000		164.43132		2.09000	164.62551			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		155.03246		2.76000	155.01126			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.14000		166.17819		2.12000	166.43141			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.10000		169.69145		2.02000	171.74661			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.03125		73.18527		7.99125	73.27944			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.03125		73.18527		7.99125	73.27944			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		90.64000			90.64000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.42597			100.40657			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		90.76000			90.92000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		89.74000			89.90000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		90.00000			90.20000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		87.03000			87.02000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		86.42000			86.41000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.13879			100.12142			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.01659			100.00001			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		86.06000			86.05000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.47500		102.59928		6.40500	102.64507			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		86.32000			86.41000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000		89.00000			89.24000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		86.60000			86.73000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.31086			100.29342			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.08500		114.40114	7.05000		114.43706			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		99.96365			99.94545			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		84.02000			84.07000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		84.19000			84.19000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.79000		101.24258	2.79000		101.22872			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.73000		147.70974	2.75000		147.34449			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.70000		193.46877	2.62000		195.72476			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		82.79000			82.79000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.57500		91.95359	9.55000		92.06903			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		92.33000			92.33000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.20000			100.20000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		107.47891			107.39786			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		88.70000			88.70000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		95.91000			95.91000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		98.03000			98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.73000		106.27597	9.70000		106.47544			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		99.00000			99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.67500		106.69300	9.64500		106.89380			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.91500		90.61292	8.88000		90.76155			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		102.10000			102.10000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN82		On 05/07/2016	Spot Bond	0.00000	102.83000			102.83000			0.00	0	0.00
ABN83		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86		On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87		On 21/12/2026	Spot Bond	9.77000	105.97415		9.74000	106.17265			0.00	0	0.00
ABN88		On 06/09/2016	Spot Bond	0.00000	89.01000			89.01000			0.00	0	0.00
ABN91		On 11/12/2018	Spot Bond	0.00000	100.66421			100.64487			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	8.33500	108.57605		8.29500	108.69497			4,167,500,000.00	500,000	80,200,000.00
ABS5		On 01/05/2015	Spot Bond	6.74500	103.57871		6.71000	103.60322			0.00	0	520,000,000.00
ABS6		On 01/06/2020	Spot Bond	8.92500	97.50563		8.88500	97.66983			7,140,000,000.00	800,000	74,500,000.00
ABS7		On 11/09/2026	Spot Bond	9.93000	94.97432		9.90000	95.15056			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.44500	106.85556		7.41000	106.90486			0.00	0	50,000,000.00
ABS11		On 11/06/2014	Spot Bond	1.54000	128.57569		1.54000	128.56239			0.00	0	100,000,000.00
ABS12		On 07/12/2023	Spot Bond	2.18000	265.52849		2.16000	265.91845			0.00	0	0.00
ABS13		On 31/01/2017	Spot Bond	0.78000	127.90885		0.78000	127.89828			0.00	0	0.00
ABS14		On 31/01/2022	Spot Bond	2.06000	127.67640		2.06000	127.66143			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	41.30370		100.00000	41.20141			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.24500	107.81220		11.21000	107.83288			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	101.38735			101.36229			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	2.39579		100.00000	2.38986			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	101.42468			101.39894			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	101.95390			101.91837			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	14.28004		100.00000	14.24468			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	101.35000			101.32563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL047		On 22/10/2018	Spot Bond		11.00000	60.78768	11.00000	60.77031			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond		100.00000	14.28004	100.00000	14.24468			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond		0.00000	101.04100		101.02154			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	100.53668		100.51526			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond		0.00000	100.59262		100.56895			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond		0.00000	100.51172		100.49130			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond		0.00000	100.52859		100.50749			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond		0.00000	100.53601		100.51461			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond		0.00000	103.57451		103.55225			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond		0.00000	103.57451		103.55225			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond		0.00000	103.59737		103.57495			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond		0.00000	100.49824		100.47837			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond		0.00000	103.59737		103.57495			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond		0.00000	103.55165		103.52953			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond		0.00000	86.84498		86.82632			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond		0.00000	100.48871		100.46922			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond		0.00000	100.35352		100.33383			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond		0.00000	100.51852		100.49783			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond		0.00000	100.53517		100.51380			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond		0.00000	100.54189		100.52025			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond		0.00000	100.52841		100.50732			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond		0.00000	100.49825		100.47838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL104		On 20/12/2019	Spot Bond	9.38000	103.48440		9.34000	103.64149			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.45783			100.43959			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.35000	104.16342		7.31500	104.14431			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	101.40008			101.38163			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.57958			101.55960			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	102.29800			102.27886			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	101.47734			101.45869			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	80.34212			80.32206			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	164.51899			162.93845			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	164.57431			162.99275			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.51167			100.49126			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	101.04249			101.02446			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	101.04249			101.02446			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	101.47734			101.45869			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.91367			100.89521			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.49477			100.47503			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.49072			100.47115			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.59554			101.57685			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.84970			100.83011			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.59523			101.57657			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	104.11169			104.08974			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	104.21228			104.19088			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.56666			100.54713			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	102.79554			102.77672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL144		On 20/12/2016	Spot Bond	0.00000	100.38798			100.36826			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.51372			100.49322			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.43209			100.41488			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.42464			100.40773			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.50310			100.48303			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	101.13756			101.12083			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.44903			100.43114			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.43751			100.42009			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.45987			100.44154			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.50174			100.48173			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.47808			100.45902			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.45106			100.43309			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.45851			100.44024			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.24869		10.23000	103.22024			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.46579			100.44722			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.45445			100.43634			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.63339			100.60809			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	113.34770			113.34770			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.42435			100.40723			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.43500	102.18363		9.39500	102.32664			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.49965			100.47972			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.30021		1.75000	110.28815			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.45784			100.43959			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.45901			100.44071			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.48321			100.46371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL174	On 20/06/2019	Spot Bond	0.00000	100.49990			100.47972			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.46650			100.44768			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.49656			100.47652			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.47987			100.46051			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.51657			100.49572			0.00	0	600,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.68352			102.66622			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.50324			100.48293			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.89044			101.87148			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.49656			100.47652			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.48775			100.46830			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.51631			100.49571			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.52508			100.50412			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.45430			100.43619			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.46446			100.44594			0.00	1,600,000,000	800,000,000.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.52719			100.50615			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.51523			100.49444			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.55320			100.53087			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.48655			100.46691			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.54788			100.52576			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.54987			100.52768			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.55320			100.53087			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	90.61799			90.60007			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.52657			100.50531			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.52657			100.50531			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	120.99006			119.81983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond		0.00000	121.86207			120.68312			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.45314			100.43485			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.44845			100.43035			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.93856			100.92175			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.46117			100.44255			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.46317			100.44448			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.48321			100.46371			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.45380			100.43549			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.45314			100.43485			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.50493			100.48464			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	101.41903			101.39866			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	101.52286			101.50275			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond		0.00000	100.68710			100.67216			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		9.86352		100.00000	9.83963			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.95778			100.93973			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	101.06716			101.04703			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	101.13998			101.11848			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	99.89570			99.87821			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	99.88365			99.86414			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	99.86762			99.84543			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	99.89220			99.87425			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.97000	98.73032		7.93000	98.78906			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	99.85760			99.83391			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	99.83220			99.80429			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.41500	103.52818		8.37500	103.67045			0.00	0	70,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond		9.37000	116.53075		9.34000	116.70244			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	57.10842		100.00000	56.96701			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.16500	111.03065		7.13000	111.08104			0.00	0	2,890,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	67.95815		100.00000	67.79352			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.85140		100.00000	13.82058			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.98000	152.68241		3.00000	152.32048			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.79000	131.51177		4.79000	131.48650			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.64096			100.62193			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.58235			100.56603			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond		0.00000	101.54655			101.53027			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.01640			100.00000			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	101.39038			101.37575			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond		0.00000	100.63016			100.61479			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		100.00000	12.59718		100.00000	12.57282			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.58035			100.56295			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.41966			100.40273			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.28413			100.26535			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.90500	106.18461		8.86500	106.31393			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	99.94992			99.93314			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.73531			100.71866			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.30013			101.28275			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.73689			100.71863			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.76058			100.74172			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.53000	101.18060		9.49500	101.32910			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.04500	110.65699		7.01000	110.69449			2,113,500,000.00	300,000	80,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond	0.00000		100.25673			100.23502			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.23257			100.21289			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.91500		103.72017		6.84500	103.74968			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.78500		106.40791		8.74500	106.51032			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		101.30582			101.28762			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.83589		102.43777		10.82937	102.41536			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.72595		101.11808		10.70350	101.10921			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.77440		101.05091		10.75199	101.04209			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.38114			100.35368			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.82474		100.97184		10.80661	100.96071			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.92803		99.98246		11.89986	100.03819			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.39058			100.36244			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.39058			100.36244			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.39065			100.36251			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.08589		100.32561		11.07937	100.30298			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.99788		101.00214		10.99450	100.97595			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.72595		101.11808		10.70350	101.10921			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.97210		101.13582		10.96099	101.11984			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.19650		100.64515		10.16329	100.66301			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.36988			100.34321			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.36175			100.33568			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.36175			100.33568			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.34146			100.31685			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99799			99.99799			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.43477		100.52641		10.41528	100.53118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond		11.56000	99.10093		11.52000	99.18162			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	99.47265			99.47265			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.48500	96.62886		11.44500	96.71542			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.99799			99.99799			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.33418			100.31008			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	100.35741		12.22500	100.33183			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.35622			100.33055			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.30500	96.64034		11.26500	96.73317			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.34516			100.32027			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.35438			100.32884			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.35438			100.32884			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.85193			99.85193			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.34072			100.31616			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.25795			100.23934			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.36204			100.33593			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.23227			100.21547			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.99799			99.99799			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.36204			100.33593			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.83589	102.51710		13.82937	102.48636			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.20432	100.94476		15.16574	100.99476			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.10710	100.72776		14.06975	100.74737			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.47348			100.43937			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.47348			100.43937			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.47348			100.43937			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.49167			100.45624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		12.83679		100.00000	12.81243			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.35015		100.00000	19.30223			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.61081		100.00000	17.56720			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.87087		100.00000	10.84395			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.87511		100.00000	10.84787			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.14340		100.00000	13.11085			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.38853		100.00000	11.36033			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		84.68640		100.00000	84.50109			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		99.95596			99.94120			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.41819			100.39004			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.42824			100.39941			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		97.33333		100.00000	97.07447			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		91.93955		100.00000	91.70854			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		87.74038		100.00000	87.52998			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000		170.81612		2.06000	170.95346			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.29000		140.69462		8.26000	141.24336			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.29000		141.03206		8.26000	141.57687			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.67500		97.45006		8.64500	97.66289			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		101.51600			101.49356			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		101.11376			101.09447			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		100.71848			100.69879			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.47080			100.45203			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		88.03828		100.00000	87.61905			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.99500		99.05509		7.95500	99.17169			799,500,000,000.00	100,000,000	400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.44256			102.42612			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.53857			101.52089			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.57346			101.55536			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.68975			101.67027			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.80603			101.78516			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	102.13133			102.10655			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.55665		100.00000	10.53108			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.31489			101.29784			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.38753			101.36951			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.41866			101.40023			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.42904			101.41046			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.55354			101.53330			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.71948			101.69702			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	10.32871		100.00000	10.30369			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	10.32871		100.00000	10.30369			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.49402			100.47650			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.53578			100.51677			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.54717			100.52774			0.00	0	80,000,000.00
BG42A4	On 15/03/2017	Spot Bond	8.33500	104.19237		8.29500	104.27931			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.58130			100.56066			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.64182			100.61900			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	5.92206		100.00000	5.90740			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	5.92206		100.00000	5.90740			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.26000	106.58894		6.19000	106.61026			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.37519			101.35806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC33	On 03/02/2014	Spot Bond	0.00000	99.70023			99.68524			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	99.24035			99.22515			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	98.59781			98.58273			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.85535			100.83977			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.00951			100.99103			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.84385			100.82794			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.89207			100.87525			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.97967			100.96120			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.34349			101.31813			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.94586			101.90976			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	40.12524	100.00000	40.02477			40,000,000,000,000.00		400,000,000	200,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	13.38867	100.00000	13.35552				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.07745			101.05846			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.73500	107.38711	6.66500	107.42357				0.00	0	30,500,000.00
CBL08	On 02/11/2016	Spot Bond	9.43500	114.04746	9.39500	114.12197			2,830,500,000.00		300,000	300,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	102.16214			102.13415			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.78346			101.76692			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.08500	104.90772	9.06500	104.92370			77,320,618,000,000.00		8,510,800,000	4,213,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.21500	104.40583	11.17500	104.51673				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.95622			101.92983			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.46500	105.51486	11.42500	105.63363				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.31990			101.30123			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.32500	101.78714	9.28500	101.87465			7,460,000,000.00		800,000	105,300,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.32771			101.30129			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.90500	100.91323	11.86500	101.03865				0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	0.00000		101.35246			101.33360			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.74753			100.72099			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.25885			101.24075			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.24000		93.65212	10.20500	93.77821				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.12000		115.41902	10.09000	115.58556				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.97000		111.53885	9.94000	111.71480				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.31000		116.37949	9.28000	116.57407				0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.03884			101.01010			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.68500		104.24481	11.64500	104.28845				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		101.38967			101.36643			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.47906			100.45232			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		99.72237			99.68751			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		99.68038			99.64026			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.90944			100.88634			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.94104			100.91938			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		101.90031			101.86578			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		101.87947			101.84532			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		101.98961			101.95343			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.63354			100.60823			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		101.30265			101.28155			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		97.18358	100.00000	96.70248				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		97.18358	100.00000	96.70248				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		97.18358	100.00000	96.70248				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.51174			100.49133			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		97.18358	100.00000	96.70248				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond	0.00000		101.78332			101.76614			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.70989			100.68462			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.35481	10.11000		100.32747			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.70989			100.68462			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.14949			100.13039			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		115.37040	2.76000		115.35472			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		104.94602			104.94602			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		115.37320	3.14000		115.35629			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.08382	8.25000		103.06080			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		100.70989			100.68462			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.70989			100.68462			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		114.96930	3.10000		114.95246			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		114.69987	2.40000		114.68525			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.73654			100.70707			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.01647			100.00004			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.01672			100.00004			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.14500		102.97110	8.11000		103.03407			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.01714			100.00003			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.01687			100.00002			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		99.88384			99.86450			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		99.88993			99.87150			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.19500		103.11395	8.16000		103.17702			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.19500		103.11395	8.16000		103.17702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond		0.00000	103.90443			103.90443			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	104.86049			104.86049			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.24500	101.94702		8.21000	102.01389			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.52525			100.50429			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.58324			100.55995			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	99.94970			99.93291			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	99.94970			99.93291			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	79.52116		100.17539	79.19749			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.76655			100.73925			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	101.12344			101.10531			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.53316			100.51189			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.91887			100.90071			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.98267			100.96322			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.61471		9.35000	103.58899			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.61471		9.35000	103.58899			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.91864			100.90047			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.92136			100.90313			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	91.54032			91.54032			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	101.55193			101.52095			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.50340			100.48563			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	101.52082			101.49047			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.32555			100.30743			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.32555			100.30743			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.32555			100.30743			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.32555			100.30743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN254	On 26/03/2015	Spot Bond	0.00000	100.32555			100.30743			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.33432			100.31572			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.34878			100.32936			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.34878			100.32936			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.34878			100.32936			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.34878			100.32936			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.34878			100.32936			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.35121			100.33165			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.23500	104.58898		9.19500	104.72713			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.99658			100.97877			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.47051			100.45355			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.47051			100.45355			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.43827			101.41854			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.60287			100.57879			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	101.43010			101.40094			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.47653			100.45730			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.47319			100.45410			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.48816			100.46869			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.98358			100.96522			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.12247			101.10018			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.48681			100.46740			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	104.73043			104.71158			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.70393			100.68465			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.40220			100.38389			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.32387			100.30579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond	0.00000	100.45983			100.44127			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.53656			100.51491			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.53656			100.51491			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.53656			100.51491			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.53656			100.51491			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.23539			101.21633			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.84183			100.82249			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.69734			100.67513			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.40466			100.38212			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.39980			100.37754			0.00	1,000,000,000	500,000,000.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.30970			100.28736			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.39980			100.37754			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.17241			100.14975			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.56371			100.54120			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.33150			100.30915			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.33150			100.30915			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.32631			100.30435			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	122.68923			122.68923			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.20141			102.18101			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	122.48837			122.48837			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	122.25024			122.25024			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	122.45791			122.45791			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	120.40735			120.40735			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	121.08031			121.08031			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	123.25252			123.25252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN313		On 14/11/2022	Spot Bond	0.00000	101.31055		101.28865			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.87000	94.14837	10.83000	94.33355			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.39000	95.76806	11.35000	95.95193			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.31039		100.28950			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.56118		100.53853			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	101.27757		101.25622			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	99.80245		101.57891			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	101.62191		101.59965			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.80126	8.80500	101.77702			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.48655		100.46691			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	99.80027		101.59659			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	117.97448		117.97448			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.51123		100.49061			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.52124		100.50020			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.55985		100.53726			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.52657		100.50531			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.75176		100.72138			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.75176		100.72138			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.75176		100.72138			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.59277		100.56910			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.37831		100.36109			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	99.90695		99.89134			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.31039		100.28950			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	106.56990		106.56990			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	106.71647		106.71647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN338	On 23/06/2014	Spot Bond		0.00000	100.38350			100.36591			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	101.55914			101.53857			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.65737			100.63083			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.31239			100.29136			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.76252			100.73200			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.62200			100.59697			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.46275			100.44416			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.54122			100.51938			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	101.54214			101.52179			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	101.21301			101.19363			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.38056			100.36311			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.30243			100.28207			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	101.44526			101.42700			0.00	1,600,000,000	800,000,000.00
CLN351	On 24/02/2017	Spot Bond		0.00000	101.24251			101.21719			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	101.53928			101.51389			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	101.06151			101.04253			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	101.08316			101.05270			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	100.70116			100.67396			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	38.06108		7.01000	38.05402			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	143.64947			144.50938			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		8.67500	130.37235		8.64500	130.56060			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.29000	140.69462		8.26000	141.24336			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.29000	141.03206		8.26000	141.57687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond		0.00000	87.67021			87.65107			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	87.56479			87.54548			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.07731			100.05803			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.07731			100.05803			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.53196			100.51073			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.49419			100.47448			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.50167			100.48166			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond		0.00000	100.08155						0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.49656			100.47652			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	99.80245			101.57891			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.44711			100.42908			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	101.06919			101.04752			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.69500	108.03517		8.66000	108.05661			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.78500	101.74191		8.74500	101.86198			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.15000	113.57107		10.11500	113.76664			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.04500	105.84721		8.01000	105.88694			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.74000	108.62241		9.70500	108.77827			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.18000	96.24815		10.14000	96.44800			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.02000	97.03081		10.99000	97.20634			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.02000	89.88560		10.99000	90.05565			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.86038			100.84185			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.89784			100.87889			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.80612			100.78756			0.00	0	20,000,000.00
CPL007	On 01/08/2015	Spot Bond		0.00000	101.33041			101.31261			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	101.75186			101.73594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL019	On 17/04/2014	Spot Bond	0.00000		101.33788			101.32214			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.60000		89.63498		12.56500	89.82079			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.90474		100.00000	10.87774			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.27482			101.25878			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.06000		98.23312		8.02000	98.33495			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		101.14213			101.12730			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		99.30663			99.29218			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.66881			100.65044			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		102.91661			102.89965			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		99.96857			99.93716			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.65605			100.62956			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.29345			100.26661			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.30820			100.28001			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.92500		118.91424		6.89000	118.97746			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.38000		109.10542		8.34000	109.27447			16,730,670,000.00	1,996,500	4,247,196,500.00
DV23	On 27/02/2023	Spot Bond	8.81000		111.13871		8.77000	111.37231			1,752,309,000.00	198,900	9,966,298,900.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.54322			100.52800			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.56893			100.55323			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.92498			100.90873			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.01000		133.63775		7.97000	133.84487			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		104.68989			104.66395			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15		On 29/06/2015	Spot Bond	0.10000	131.30687		0.10000	131.29843			0.00	0	2,000,000,000.00
EL28		On 02/05/2028	Spot Bond	2.16000	115.99408		2.18000	115.70327			0.00	0	1,550,000,000.00
EL29		On 19/11/2029	Spot Bond	2.17000	103.55245		2.19000	103.26028			0.00	0	0.00
EL30		On 29/07/2030	Spot Bond	2.25000	103.74375		2.27000	103.45001			0.00	0	0.00
EMM01		On 28/07/2020	Spot Bond	9.64000	109.25623		9.60500	109.40010			0.00	0	0.00
EMM02		On 11/03/2021	Spot Bond	9.49000	109.95962		9.45500	110.11787			4,745,000,000,000.00	500,000,000	500,000,000.00
EMM03		On 04/05/2024	Spot Bond	10.07000	101.81532		10.04000	101.97755			0.00	0	0.00
EMM04		On 16/05/2028	Spot Bond	9.78000	98.49496		10.64500	94.60037			0.00	0	0.00
EPF001		On 19/08/2015	Spot Bond	0.00000	101.01663			100.99873			0.00	0	0.00
EPFC07		On 20/02/2014	Spot Bond	0.00000	102.31484			102.29887			0.00	0	0.00
EPFC08		On 12/09/2014	Spot Bond	0.00000	100.52896			100.51262			0.00	0	0.00
EPFC09		On 06/11/2014	Spot Bond	0.00000	101.09925			101.08326			0.00	0	0.00
EPFC10		On 19/11/2014	Spot Bond	0.00000	100.87936			100.86308			0.00	0	0.00
EQ185U		On 11/06/2014	Spot Bond	100.00000	76.27119		100.00000	75.94937			0.00	0	0.00
EQ187U		On 21/02/2014	Spot Bond	100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
EQ199U		On 15/01/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
EQ201U		On 13/02/2014	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
EQ202U		On 12/03/2014	Spot Bond	100.00000	91.29065		100.00000	91.07483			0.00	0	0.00
EQS01		On 18/11/2014	Spot Bond	3.00000	128.01983		3.00000	128.00142			0.00	0	0.00
EQS02		On 01/07/2015	Spot Bond	11.10500	102.84436		11.07000	102.86069			0.00	0	0.00
EQS04		On 22/09/2015	Spot Bond	0.00000	104.67990			104.65871			0.00	0	0.00
EQS05		On 25/04/2017	Spot Bond	0.00000	101.74437			101.72307			0.00	0	0.00
EQS06		On 09/04/2018	Spot Bond	0.00000	100.03443			100.07974			0.00	0	0.00
EQS07		On 09/04/2018	Spot Bond	9.82500	98.30648		9.78500	98.41335			0.00	0	0.00
EQS08A		On 04/10/2018	Spot Bond	0.00000	100.16005			100.13993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS09	On 28/11/2016	Spot Bond	0.00000		100.89428			100.87448			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		101.20551			101.18460			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		101.10467			101.08555			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		101.07396			101.05477			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		101.22877			101.20745			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		101.18950			101.16824			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		101.01928			101.00168			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		101.05040			101.03224			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.98913			100.97146			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.03541			101.01692			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.97987			100.96236			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.01844			101.00025			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.57500	104.68705		6.54000	104.72233				0.00	0	3,500,000,000.00
ES18	On 20/04/2018	Spot Bond	7.61000	108.04129		7.57000	108.16794			127,845,717,000.00	16,799,700	34,740,100,000.00	
ES23	On 25/01/2023	Spot Bond	8.47500	114.18537		8.43500	114.42437			997,507,500.00	117,700	24,120,117,700.00	
ES26	On 02/04/2026	Spot Bond	8.88500	94.60155		8.85500	94.78867			24,702,965,500.00	2,780,300	11,689,480,300.00	
ES33	On 15/09/2033	Spot Bond	9.72500	83.14317		9.70500	83.26897			1,130,159,365,027,500.00	16,211,759,900	97,846,359,900.00	
ES42	On 25/04/2042	Spot Bond	9.91500	88.51961		9.90500	88.57952			0.00	0	11,400,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.94210			100.92347			0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000	99.94793			99.93053			0.00	0	0.00	
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.33899			100.32012			0.00	0	0.00	
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.78303			100.76655			0.00	0	0.00	
FIFC08	On 11/03/2014	Spot Bond	0.00000	101.97551			101.95958			0.00	0	0.00	
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.07272			100.05817			0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	12.22341		100.00000	12.19380			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		11.89520		100.00000	11.86638			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.50803			100.48973			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.53052			100.51140			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.57542			100.55468			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.62024			100.59788			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.04500		104.24109		7.01000	104.24396			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.30500		97.42133		9.26500	97.54966			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.57462			100.55843			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.57455			100.55836			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.58926			101.56991			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		101.90262			101.88165			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.10500		104.10381		11.06500	104.22520			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		98.96002			98.93573			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.16000		126.76883		2.16000	126.75362			0.00	0	500,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.21000		264.89695		2.19000	265.28558			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.50000		104.13062		2.50000	104.11718			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.71000		148.05582		2.73000	147.68965			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.59000		196.61509		2.51000	198.91705			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.35500		113.95646		7.32000	113.99133			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.00400		58.20387		8.00600	58.18368			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49100		36.70851		9.49100	36.69877			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		35.43633		9.72000	35.42675			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		101.10685			101.09167			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		101.49377			101.46397			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		101.97352			101.95790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC104		On 20/03/2014	Spot Bond	0.00000	100.79152			100.77077			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	101.45046			101.42154			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	101.45046			101.42154			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	101.06965			101.04376			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	101.42475			101.39635			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.59950			100.57556			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.74238			100.71595			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.51181			100.49139			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.56715			100.54450			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	102.10449			102.08651			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.73105			100.70502			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.55320			100.53087			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.52456			100.50340			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	113.41383			113.38221			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.54322			100.52129			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.58112			100.55767			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.72869			100.69926			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.70561			100.67712			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.53909		100.09221	12.50802			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.48788			100.46820			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	112.44080			112.69892			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.59653			100.57269			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.67334			100.64641			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	101.32860			101.30215			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	105.55445			105.57705			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.55356			100.53146			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.56034			100.53797			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.50703			100.48681			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.51324			100.49252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC155		On 20/12/2017	Spot Bond	0.00000	100.68911		100.66128			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.57211		100.55550			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.55531		100.53869			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.50324		100.48293			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.50803	13.22500	54.48833			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.47119		100.45217			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.47185		100.45282			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.72747		100.69838			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.49589		100.47589			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.74500	92.35525	3.74500	92.34026			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.51990		100.49892			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.51990		100.49892			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.12543		101.10419			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.31039		100.28950			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	98.70480		98.68419			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	99.46046		99.36007			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.48655		100.46691			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.47386		100.45474			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	101.61948		101.59532			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.56451		100.54172			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	101.19913		101.17998			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	101.60078		101.57690			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	101.74457		101.72155			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.65605		100.62956			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.50790		100.48740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC185		On 20/12/2018	Spot Bond	0.00000	100.83930			100.81279			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.41153			100.39266			0.00	0	0.00
FRC187		On 07/03/2017	Spot Bond	0.00000	100.64132			100.60540			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	101.79669			101.77565			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.55553			100.53334			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.55223			100.53018			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	98.88585			98.86555			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.46794			100.44929			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	101.57326			101.55334			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.40000	116.10857		3.40000	116.09078			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.56298			100.54050			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.56905			100.54633			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.38000	116.27213		3.38000	116.25437			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.12000	121.47673		1.12000	121.46554			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.40000	116.10857		3.40000	116.09078			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.10000	123.10336		2.10000	123.08880			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.17000	126.62753		2.17000	126.61226			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	101.79059			101.76784			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	96.77714			96.65968			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.81937			100.79017			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.83445			100.80471			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.48471			100.46538			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.55898			100.53666			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	104.74645			104.73359			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.65863			100.63230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87		On 20/12/2016	Spot Bond	0.00000	100.63307			100.60777			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.52856			100.50724			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.75900			100.73197			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.52790			100.50660			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	103.69613			103.68621			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	92.55769			92.44730			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	91.43181			91.12042			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	8.85579		100.00000	8.83385			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	14.96884		100.00000	14.93177			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.24000	142.58399		4.24000	142.55868			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	102.62535			102.61048			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.80825			100.79235			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	103.90277			103.88761			0.00	0	0.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	102.29597			102.27996			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	103.77689			103.76182			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	101.24931			101.23275			0.00	0	0.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.41966			100.40273			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	100.00000	0.02005		100.00000	100.00000			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.72000	254.43184		2.70000	254.79830			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.22000	264.68682		2.20000	265.07502			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.94000	250.07155		2.92000	250.42884			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.53000	123.47452		2.53000	123.45849			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	101.46658			101.44807			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.06000	123.77248		2.06000	123.75796			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	99.88639			99.86733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond		0.00000	100.13472			100.11509			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	101.35376			101.33485			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	93.29676		2.90000	93.28372			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.54052		104.97509	15.50033			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.61368		101.07593	19.56464			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.92600		100.44759	11.89634			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.51430			100.49808			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	18.04369		100.76967	17.99870			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		2.42000	104.01289		2.34000	105.75118			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	100.21036			100.19617			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.46000	104.53625		2.46000	104.52287			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.29135			98.29025			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.49000	104.23186		2.49000	104.21844			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	101.00639			100.98511			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.42000	330.08677		2.40000	330.56740			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.30980			100.29558			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	101.32933			101.30970			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	101.24729			101.22890			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	101.18324			101.16582			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.92361			100.90453			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.82085			100.80319			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	101.36091			101.33522			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.02602			100.07311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond		5.93500	104.71441		5.90000	104.71919			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.26500	105.68004		6.23000	105.70165			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.26500	104.41078		7.23000	104.47477			0.00	0	60,000,000.00
FRX17	On 15/09/2017	Spot Bond		7.82500	104.93867		7.78500	105.04369			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.03500	111.35194		7.99500	111.47732			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.66000	103.00256		8.62000	103.16076			6,928,000,000.00	800,000	105,100,000.00
FRX20	On 01/10/2020	Spot Bond		8.93000	101.60645		8.89500	101.75529			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.57500	91.95359		9.55000	92.06903			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.71000	107.91555		9.68000	108.09635			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.56000	95.43792		10.53500	95.59492			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.59000	78.51199		10.58000	78.56120			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.38938			100.37388			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.41032			100.39398			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.42728			100.41026			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.43405			100.41676			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.45093			100.43296			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.47797			100.45891			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.49824			100.47837			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.58593			100.56253			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.43023			100.41283			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.07151			100.05372			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.13500	103.41162		9.09500	103.49718			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	101.11231			101.09767			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	99.49999			99.48528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA310	On 18/03/2014	Spot Bond	0.00000	99.06363			99.04876			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000	99.79558			99.78098			0.00	0	0.00
GRD01U	On 28/01/2014	Spot Bond	100.00000	96.30607		100.00000	100.00000			0.00	0	0.00
GRD195	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD197	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRD198	On 10/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.06059			100.04550			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.07992			100.05997			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	101.37907			101.36154			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	101.41221			101.39425			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	101.47626			101.45750			0.00	0	30,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	101.55575			101.53599			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	101.66614			101.64496			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	100.67480			100.65626			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.90214			101.88546			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	99.98288			99.96569			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.60620			101.58899			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.89191			101.87556			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.63197			100.61359			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.28678			100.27070			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.43768			100.41775			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.84392			101.82137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	99.89826			99.88120			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.59480			100.57639			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.28657			101.26865			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.35873			101.34055			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	101.20012			101.18548			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	101.08304			101.06840			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	99.89329			101.56663			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.73030	102.45814		7.69597	102.50252			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	99.88767			101.64710			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.08332	108.65492		8.04902	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	99.88044			101.75055			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.53396	106.53565		8.49969	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	99.87162			101.87698			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	99.94532			99.92707			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	99.98041			99.96067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond	0.00000	99.97950			99.95894			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.15000	112.41088		8.11000	112.59667			8,965,000,000.00	1,100,000	2,970,900,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000	269.57050		1.97000	269.96910			0.00	0	8,869,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000	270.00024		1.95000	270.39977			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.67000	100.46912		9.65000	100.61548			2,901,000,000.00	300,000	1,320,700,000.00
HWAY35	On 31/07/2035	Spot Bond	9.64000	100.67497		9.62000	100.82458			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	34.34857		100.00000	34.26352			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	8.91541		100.00000	8.89334			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	54.72513		100.00000	54.58961			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	26.02757		100.00000	25.96313			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	14.42780		100.00000	14.39208			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.81579		100.00000	9.79201			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000	110.94859		1.85000	110.93621			775,150,000,000.00	419,000,000	64,297,900,000.00
I2038	On 31/01/2038	Spot Bond	2.30000	108.45803		2.30000	108.44462			31,211,000,000,000.00	13,570,000,000	28,420,000,000.00
I2046	On 31/03/2046	Spot Bond	2.42500	104.56690		2.42500	104.55354			363,750,000,000.00	150,000,000	43,755,000,000.00
I2050	On 31/12/2050	Spot Bond	2.32000	113.17123		2.32000	113.15706			69,600,000,000.00	30,000,000	18,080,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	92.10000			92.15000			0.00	10,000,000	10,000,000.00
IBL11	On 12/03/2015	Spot Bond	7.24500	106.91424		7.21000	106.93257			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.60825			101.59076			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.66579			100.64721			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.63114			100.61542			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.87500	103.20860		6.84000	103.19535			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.74500	106.61673		7.71000	106.66466			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.48500	108.50620		8.44500	108.62396			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.80500	102.37854		6.77000	102.36924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL24	On 21/04/2014	Spot Bond	0.00000		99.88562			99.86917			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.98815			100.97109			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.09000		113.48643	4.09000	113.46696				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.56500		104.96995	7.53000	105.03088				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		101.19924			101.18256			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.27673			101.25894			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.94000		127.31452	0.94000	127.30345				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.13000		127.04032	2.13000	127.02519				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.81367			100.79726			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.93158			101.91490			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.15500		104.62201	8.11500	104.74147				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.63192			100.61454			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.35350			102.33708			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		101.03968			101.02262			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.73500		97.62180	8.69500	97.75391				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.24000		90.96665	9.20000	91.11547				3,696,000,000.00	400,000	57,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.86161			100.84502			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.23500		98.92681	8.19500	99.04249				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.29000		103.15347	9.25000	103.32030				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		101.25664			101.24013			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		101.29766			101.28060			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.50500		102.70327	7.47000	102.76234				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.51500		102.17251	8.47500	102.29645				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00307	100.00000	0.00306				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		99.87330			99.85737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG02	On 22/10/2018	Spot Bond	0.00000	99.86692			99.85018			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.89000	99.14898		8.85500	99.29776			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.18735		5.00000	101.17363			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.18735		5.00000	101.17363			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.26642		5.00000	102.25270			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.18735		5.00000	101.17363			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.34371		4.00000	101.33263			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.10033			101.07674			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.04570			101.02267			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.33036			100.30656			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.06896		9.20000	110.04176			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.30537			100.28478			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.30537			100.28478			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.20556			101.18466			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.87787		100.00000	7.85836			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.37250			101.35637			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	101.14465			101.12781			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	101.03526			101.01845			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.24500	102.57936		9.21000	102.59169			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.80472			100.78800			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.95678			100.94110			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.53517			100.51975			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.83669			100.81180			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.34335		100.00000	6.32798			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN238U		On 13/03/2014	Spot Bond		100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond		5.25000	99.92813	5.25000	99.91377			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond		5.25000	99.82769	5.25000	99.81336			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond		5.25000	99.72746	5.25000	99.71315			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond		5.25000	99.62742	5.25000	99.61315			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond		5.35000	99.51863	5.35000	99.50412			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond		5.35000	99.41712	5.35000	99.40263			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond		5.35000	99.31581	5.35000	99.30135			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond		5.35000	99.21471	5.35000	99.20028			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond		5.45000	99.09740	5.45000	99.08274			0.00	0	0.00
INA414		On 01/04/2014	Spot Bond		5.50000	98.77946	5.50000	98.76476			0.00	0	0.00
INA415		On 08/04/2014	Spot Bond		5.50000	98.67665	5.50000	98.66198			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond		0.00000	101.14659		101.13145			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond		0.00000	100.93691		100.92170			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond		0.00000	100.32476		100.30134			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond		10.83589	101.86823	10.82937	101.84595			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond		10.83589	100.61025	10.82937	100.58824			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		0.00000	100.47323		100.45167			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond		0.00000	100.93464		100.90809			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		0.00000	100.46350		100.44240			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	101.82651	6.50000	101.80862			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		0.00000	100.53656		100.51491			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond		0.00000	100.24741		100.22953			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond		0.00000	100.87308		100.85748			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond		0.00000	100.87308		100.85748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING194	On 11/02/2014	Spot Bond	0.00000	100.97821			100.96258			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	101.07937			101.06372			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.73481			97.75041			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.73185			100.71647			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.49711			100.47920			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.01450			100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.01673			100.00000			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000	102.99313			102.97794			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	101.05184			101.03579			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000	100.69828			100.68314			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000	100.41033			100.39555			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.45101			100.43033			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond	0.00000	101.34648			101.33184			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.14900			100.13035			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	100.85068			100.83493			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	100.75329			100.73726			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.38613			100.37055			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.42888			100.41343			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.53837			100.52329			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	99.72957		100.00000	99.48692			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.34146			100.31684			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000	99.65949			99.64531			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.72803			100.71273			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	81.11111		100.00000	80.93126			0.00	0	8,800,000,000.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.01705			100.00007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	0.00000		100.01740			100.00001			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.01767			100.00002			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.25500		103.75012	8.22000	103.82609				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.38500		103.18428	6.31500	103.18112				0.00	0	7,200,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.69483			100.67556			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.63500		106.45584	8.59500	106.55848				6,044,500,000.00	700,000	113,600,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.14738			100.12855			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.07122			100.05342			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		101.13584			101.11280			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.48255			100.46058			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.42500		103.46789	8.39000	103.49194				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		102.58266			102.56326			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.85670			100.83496			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.22000		117.59014	3.22000	117.57269				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.89000		129.16572	3.91000	128.84924				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.25329			100.23184			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.02022			100.00028			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.97984			101.95888			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.70272			100.68159			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.37975			100.35855			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.85000		91.43348	3.85000	91.41838				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.85000		97.67530	3.85000	97.65917				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.76545			100.74311			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		101.36435			101.34222			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.53517			100.51975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond		11.80500	109.15487		11.76500	109.25772			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	101.83014			101.80586			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.89000	129.16572		3.91000	128.84924			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.78623			100.76968			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	99.95449			99.93925			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.89648			100.88047			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.25000	99.89942		5.25000	99.88506			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond		5.25000	99.79903		5.25000	99.78471			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond		5.25000	99.69885		5.25000	99.68456			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.25000	99.59888		5.25000	99.58461			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond		5.35000	99.48960		5.35000	99.47510			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.35000	99.38815		5.35000	99.37367			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond		5.35000	99.28690		5.35000	99.27246			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond		5.35000	99.18586		5.35000	99.17144			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond		5.45000	99.06808		5.45000	99.05343			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond		5.45000	98.76129		100.00000	82.02247		251,245,000,000,000.00	46,100,000,000	39,200,000,000.00	
IVC002	On 12/02/2020	Spot Bond		0.00000	101.24172			101.22222			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	101.41646			101.39832			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	101.44547			101.42723			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	101.34944			101.33243			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.14165			100.12384			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.50915			100.49109			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	101.23644			101.21991			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	101.19979			101.18395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond		0.00000	101.00499			100.98957			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	101.23119			101.21473			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.93112			100.91444			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.04836			101.02876			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.78925			100.77114			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.01749			100.00011			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.01763			100.00011			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.01790			100.00012			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.01666			100.00008			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	99.89410			99.87634			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	101.41641			101.39827			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.49012			100.47135			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	101.07237			101.05476			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	101.21838			101.20309			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	101.01303			100.99780			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	91.36649		100.00000	91.15100			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	85.18519		100.00000	84.79263			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	75.10288		100.00000	74.94867			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	101.45619			101.43726			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	43.83888		100.00000	43.73267			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.18779			100.17033			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.30001		100.00000	15.26295			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	99.98120			99.96245			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	59.36432		100.00000	59.22051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG08U	On 28/11/2014	Spot Bond	100.00000		60.76892		100.00000	60.62170			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		61.58932		100.00000	61.39703			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.85478			102.83254			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.71417			101.69111			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.67000		141.19237		8.64000	141.46306			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.73766			100.72041			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.50747			100.48978			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.38570			101.36744			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.73500		99.98257		8.69500	100.07795			13,102,500,000.00	1,500,000	199,800,000.00
LGL03	On 03/04/2018	Spot Bond	8.88500		97.84088		8.84500	97.95228			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.39000		102.70904		9.35000	102.87563			2,817,000,000.00	300,000	55,700,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.89722			100.86928			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.99500		100.42347		10.96000	100.45283			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.98332			100.95267			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.23911			101.22017			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.32958			101.30926			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.43804			101.41605			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		101.14207			101.12639			0.00	0	0.00
MAQ040	On 10/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.07633			100.06105			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		99.81252			99.79810			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		99.56796			99.55356			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		99.24318			99.22862			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	100.00000		82.39278		100.00000	82.20721			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		80.75221		100.00000	80.57395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ08U	On 11/12/2014	Spot Bond	100.00000		53.33486	100.00000	53.23367				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		59.36432	100.00000	59.22051				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.49674		100.48526				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		55.47713	100.00000	55.33821				0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		99.97126		99.95689				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.28931		100.27464				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.97783		100.96209				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.36925		100.35242				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		99.96759		99.95130				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.64347		100.62652				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.34429		101.32724				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.23652		100.22075				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.62366		100.60692				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.54992		100.53444				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.59729		100.58045				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.97397		100.95889				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		101.05947		101.04305				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		101.51104		101.49166				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		103.02342	100.00000	102.75230				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		97.72212	100.00000	97.47781				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		83.44731	100.00000	83.26311				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		54.65484	100.00000	54.48042				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		43.53662	100.00000	43.43115				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		14.20940	100.00000	14.17421				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		34.69092	100.00000	34.60502				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.65500		103.78716	8.61500	103.93099				1,731,000,000.00	200,000	183,600,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.64237		100.62246				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.59475		100.57634				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.53257		100.51537				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		101.68980		101.67203				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		101.70297		101.68506				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.76880		101.75020				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.14693		100.12854				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.15411		100.13482				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.97000		103.85371	7.93000	103.92875				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.72500		102.66745	8.68500	102.80457				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.56500		102.68743	9.53000	102.85653				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.70000		103.88389	5.60500	103.95412				0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.43064		100.41348				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.44757		100.42973				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.59000		103.57065	9.55000	103.72033				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.24500		104.76086	7.21000	104.79515				2,898,000,000.00	400,000	4,768,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.86667		100.84800				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.89500		100.75348	8.85500	100.84390				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.36865	100.00000	9.34545				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.82915		100.81130				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.59500		100.71588	8.55500	100.80771				3,438,000,000.00	400,000	207,700,000.00
MTN02	On 13/07/2014	Spot Bond	6.80500		101.68264	6.73500	101.69845				0.00	0	269,400,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		50.00001	100.00000	50.00000				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
MTN03	On 13/07/2015	Spot Bond		7.34500	102.83386		7.31000	102.86320			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.54000	104.74858		8.50000	104.84680			5,978,000,000.00	700,000	102,300,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.68968		100.89771	6.67335			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.77787		100.61875	6.76136			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	101.03046			101.01388			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	101.04718			101.03031			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	101.06544			101.04827			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	101.08203			101.06458			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	101.09018			101.07260			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	101.19009			101.17086			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	101.30638			101.28522			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.28034		100.00000	0.27966			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.28034		100.00000	0.27966			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.03000	96.63534		8.99000	96.84516			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.19500	102.59637		7.16000	102.65614			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	101.56623			101.55116			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.11000	100.18439		9.07000	100.35990			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	101.67747			101.66236			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	101.04416			101.02762			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.48954			102.47364			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.20032			101.18413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.15386			102.13758			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.32361			101.30758			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.77019			100.75398			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.94500		109.08621		6.91000	109.12203			0.00	0	740,300,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.88410			100.86426			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.57500		116.36970		8.53500	116.53286			5,145,000,000.00	600,000	81,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.84500		32.93659		10.81500	33.02360			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.44500		104.93499		7.41000	104.95629			0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		99.89166			101.58960			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		99.88505			101.68138			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.66500		102.89853		6.63000	102.88679			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.46718			100.45130			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.69500		106.19581		7.66000	106.24459			5,386,500,000.00	700,000	33,200,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.39320			100.37529			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		100.98930			100.96970			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.28907			100.26821			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.13920			100.11894			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		99.98139			99.96264			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.83534			100.81610			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		87.34196			87.32348			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.78852			100.77037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		101.51185			101.49346			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		101.65578			101.63559			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.44793			101.42937			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.01946			100.00005			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		83.49073			83.47162			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.62313			100.60708			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.55662			100.53990			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.19010			100.17279			0.00	200,000,000	100,000,000.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.16718			101.14798			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.46952			100.45080			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.44246			100.42483			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.02457			100.07194			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.42587			100.40891			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.41497			100.39822			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.41464			100.39791			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.19500		107.03527		8.16000	107.06666			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		101.80168			101.77904			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.96233			100.94103			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.93500		104.02713		5.86500	104.01544			0.00	0	71,100,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.12505			100.10900			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.98500		113.26884		11.94500	113.38691			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		110.82714			110.81023			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		99.30020			99.28562			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.63196			100.61691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000		100.97985			100.95608			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.23000		160.54619		2.21000	160.61516			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.64000		107.90224		8.60000	108.07849			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.51944			100.50460			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.27000		107.04391		9.23000	107.21458			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.94026			100.92273			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		101.08179			101.06628			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.89131			100.87471			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.88258			100.86614			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.91868			100.90156			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.47000		108.19853		9.43000	108.41043			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.95480			100.93699			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.91873			100.90160			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.94032			100.92278			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.67000		107.03646		9.63000	107.20367			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		101.01249			100.99358			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.96923			100.95114			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.95474			100.93693			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.22830			101.20526			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.14053			101.11917			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.98358			100.96522			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.69500		103.61050		6.66000	103.60228			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.39500		116.66120		8.35500	116.80733			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.82000		123.18803		8.78500	123.39861			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500		166.23847		2.10500	166.47470			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond		9.35000	124.53919		9.32000	124.78697			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	99.89508			99.87750			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	99.89799			99.88090			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	101.64914			101.63077			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	101.33868			101.32106			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	102.08650			102.07004			0.00	600,000,000	300,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.41470			100.39582			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.00229			100.98058			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.29195			101.26394			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.31069		100.00000	17.26876			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	30.33108		100.00000	30.25760			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.47500	105.97402		6.44000	106.01527			8,417,500,000.00	1,300,000	85,700,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	10.30369		100.00000	10.27872			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	93.67000			94.05000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	39.30850		100.00000	39.21117			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	99.82429			101.40210			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.52258			100.50611			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	103.16247			103.14616			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	101.04457			101.02768			0.00	200,000,000	100,000,000.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.92256			100.90792			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.79328			100.77859			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.39035			100.37252			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.73707			100.71878			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.76095			100.74488			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.46299			100.44631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.45473			100.43834			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.51290			100.49470			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.48177			100.46441			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.46450			100.44776			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.54171			100.52248			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.50429			100.48611			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.48252			100.46514			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.57354			100.55317			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.53052			100.51140			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.50353			100.48539			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.32796			101.31124			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.37057			101.35330			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.38975			101.37223			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.43236			101.41429			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.61556			101.59510			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.65815			101.63714			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		101.08047			101.06272			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.49245			101.47276			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.24500		109.14946		6.21000	109.15456			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.55500		96.41794		5.48500	96.44726			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.09000		38.81162		8.06000	38.93696			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.24500		115.80033		6.21000	115.83959		2,609,684,216,716,500.00	17,883,781,700	71,080,181,700.00	
R158	On 15/09/2015	Spot Bond	6.24500		115.80033		6.21000	115.83959			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.14500		90.40966		6.11000	90.44578			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.24500		122.05453		6.21000	122.12805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.07500	85.25416	6.04000	85.31738			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	8.27000	118.19135	8.24000	118.42941			3,441,965,118,020,000.00		16,198,926,000	35,887,326,000.00	
R187P	On 21/12/2026	Spot Bond	8.01000	36.21089	7.98000	36.33844			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	7.93000	33.83658	7.90000	33.96568			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.72000	275.44197	1.70000	275.85314			731,344,000,000.00		425,200,000	24,545,950,000.00	
R201	On 21/12/2014	Spot Bond	5.18500	103.78069	5.11500	103.83099			5,185,000,000,000.00		1,000,000,000	96,800,000,000.00	
R202	On 07/12/2033	Spot Bond	2.10000	211.41756	2.02000	213.93693			32,919,720,960,000.00		15,676,057,600	68,230,000,000.00	
R2023	On 28/02/2023	Spot Bond	7.98000	101.42660	7.94000	101.65859			848,935,289,832,000.00		06,382,868,400	11,358,868,400.00	
R203	On 15/09/2017	Spot Bond	7.03500	106.60842	6.99500	106.71863			1,682,872,542,109,500.00		39,214,291,700	85,547,091,700.00	
R2030	On 31/01/2030	Spot Bond	8.87500	96.21127	8.85500	96.34904			7,100,000,000.00		800,000	65,698,600,000.00	
R2037	On 31/01/2037	Spot Bond	9.16000	97.55863	9.14500	97.67076			755,774,539,500,000.00		82,508,137,500	42,608,137,500.00	
R204	On 21/12/2018	Spot Bond	7.30500	103.35572	7.26500	103.50169			2,280,727,038,649,500.00		12,214,515,900	08,524,435,900.00	
R2048	On 28/02/2048	Spot Bond	9.23500	98.25819	9.22500	98.33248			112,968,060,076,500.00		12,232,599,900	96,850,100,000.00	
R206	On 15/01/2014	Spot Bond	5.38500	99.98525	5.35000	99.97069			0.00		0	44,450,000,000.00	
R207	On 15/01/2020	Spot Bond	7.59000	98.36548	7.55000	98.53398			2,847,662,725,182,000.00		75,186,129,800	85,031,711,800.00	
R208	On 31/03/2021	Spot Bond	7.74000	96.55790	7.70500	96.72233			1,502,868,926,880,000.00		94,169,112,000	83,590,913,000.00	
R209	On 31/03/2036	Spot Bond	9.07000	75.04761	9.05000	75.17878			1,307,949,879,363,000.00		44,206,160,900	95,587,407,000.00	
R210	On 31/03/2028	Spot Bond	1.99000	161.16686	2.01000	160.76621			14,563,616,000,000.00		7,318,400,000	29,404,080,900.00	
R211	On 31/01/2017	Spot Bond	0.24000	129.93946	0.24000	129.93063			9,600,000,000.00		40,000,000	22,650,000,000.00	
R212	On 31/01/2022	Spot Bond	1.56000	132.32735	1.56000	132.31362			26,559,000,000,000.00		17,025,000,000	53,306,800,000.00	
R213	On 28/02/2031	Spot Bond	8.87000	86.30272	8.84500	86.47406			2,011,752,193,148,000.00		26,804,080,400	12,236,980,400.00	
R214	On 28/02/2041	Spot Bond	9.16500	75.90856	9.15500	75.96706			832,684,899,130,500.00		90,854,871,700	15,600,000,000.00	
R225C	On 15/03/2014	Spot Bond	5.04500	99.17751	4.97500	99.17542			0.00		0	0.00	
R226C	On 15/09/2014	Spot Bond	5.15500	96.66833	5.08500	96.69885			0.00		0	0.00	
R227C	On 15/03/2015	Spot Bond	6.30500	93.01908	6.27000	93.04002			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.14500	90.40966	6.11000	90.44578			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.06500	87.86222	6.03000	87.91247			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.07500	85.25416	6.04000	85.31738			0.00		0	0.00	
R325C	On 21/06/2014	Spot Bond	5.24000	97.78204	5.17000	97.79747			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	5.19000	95.32675	5.12000	95.37429			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.21500	91.59711	6.18000	91.62640			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.08500	89.05348	6.05000	89.09742			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.06500	86.46487	6.03000	86.52228			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.12500	83.77675	6.09000	83.84646			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.01000	78.93027	6.97000	79.02023			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.06000	76.11268	7.02000	76.21403			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.31000	72.73502	7.27000	72.84530			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.29000	70.23713	7.25000	70.35725			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.27000	67.83813	7.23000	67.96731			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.26000	65.49619	7.22000	65.63361			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.55000	62.07496	7.51000	62.21651			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.53000	59.89687	7.49000	60.04507			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.66000	57.18862	7.62500	57.32034			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.63000	55.20551	7.59500	55.34206			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.60000	53.30659	7.56500	53.44751			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.57000	51.48788	7.53500	51.63276			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.53000	49.79087	7.49500	49.93948			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.49000	48.16838	7.45500	48.32038			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.21000	43.19173	8.18000	43.31226			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.17000	41.66331	8.14000	41.78566			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	8.13000	40.20445		8.10000	40.32840			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.09000	38.81162		8.06000	38.93696			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.05000	37.48149		8.02000	37.60802			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.01000	36.21089		7.98000	36.33844			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.97000	34.99686		7.94000	35.12526			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.93000	33.83658		7.90000	33.96568			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.76648			100.73918			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	99.97688			99.95364			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.08463			101.06311			0.00	0	30,000,000.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.02312			100.00022			0.00	0	30,000,000.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	99.93490			99.91321			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	14.64265		100.00000	14.60718			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	4.29266		100.00000	4.28226			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.65029			100.63250			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.70890			100.69099			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.27296			100.25453			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.64120			100.62254			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.90197			100.88446			0.00	14,000,000	7,000,000.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.34817			100.33219			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	99.89483			99.87720			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.00601			100.98797			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.77926			101.76125			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.31541			101.29678			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.66879			100.65042			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.17606			100.16003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.43132			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.55014			101.53233			0.00	0	50,000,000.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.97650			100.96049			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.85959			100.84146			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.77043			100.75228			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	102.04395			102.01734			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.40037			100.37153			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	102.32445			102.29246			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	102.07016			102.04172			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	102.07016			102.04172			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.50302			100.47493			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.56332			100.53187			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.93464			100.90809			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	99.86394			99.84440			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.94200		12.35000	107.90686			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.79577			100.77384			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.70112		100.00000	13.66792			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.72178			100.70136			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	101.15870			101.13800			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	102.00172			101.98504			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.02011			100.00000			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.99772			100.97617			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	101.12516			101.10282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.61126	100.00000	1.60727				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		8.74032	100.00000	8.71868				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		16.09951	100.00000	16.06051				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.85340	100.00000	12.83765				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		20.15177	100.00000	20.10295				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		102.27447		102.24346				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		103.14861		103.10694				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.04000		107.17720	9.00500	107.34078				1,808,000,000.00	200,000	644,900,000.00
RW23	On 10/12/2023	Spot Bond	9.23000		102.69022	9.19000	102.92444				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.02000		102.68829	9.99500	102.85488				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		98.39627		98.37728				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.49500		109.92073	7.46000	109.99183				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.01670		100.99657				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.08500		102.99323	9.04500	103.09819				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		99.83052		99.81159				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.56614		100.54603				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.53298		101.51301				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.80202		101.66642				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		99.80631		101.63347				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.39500		104.17942	7.36000	104.20407				0.00	0	1,140,700,000.00
SBK9	On 10/04/2018	Spot Bond	8.90500		100.44234	8.86500	100.55572				0.00	0	430,400,000.00
SBK111	On 09/04/2014	Spot Bond	1.84000		132.89448	1.84000	132.87962				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.70500		113.38365	7.67000	113.41717				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.56500		113.61229	7.53000	113.64635				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.49500		113.72685	7.46000	113.76118				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond		8.43500	102.16558		8.39500	102.26600			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.64000	113.48972		7.60500	113.52349			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.60500	113.54690		7.57000	113.58080			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.50912			100.49106			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.54636			100.53359			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.50902			100.48583			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.21320			100.19364			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.08500	105.33541		8.04500	105.43990			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	101.16501			101.14816			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.84179			101.82513			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.40785			100.38927			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.42280			100.40353			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.39000	104.76524		9.35500	104.92850			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.92000	102.55233		9.89000	102.73750			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	101.21928			101.19920			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	101.25477			101.23861			0.00	20,000,000	10,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	101.20193			101.18432			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.93524			100.91675			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.79500	101.54550		8.75500	101.69007			13,192,500,000.00	1,500,000	280,900,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	6.98878		100.00000	6.95344			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.97000	95.43194		8.94000	95.62192			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.44000	96.80042		9.40500	96.96126			0.00	0	60,700,000.00
SBS9	On 07/07/2016	Spot Bond		7.42500	109.11852		7.39000	109.17905			1,485,000,000.00	200,000	121,200,000.00
SBSI11	On 07/12/2023	Spot Bond		2.25000	264.05768		2.23000	264.44453			585,000,000,000.00	260,000,000	130,000,000.00
SBSI12	On 31/01/2017	Spot Bond		0.94000	127.31452		0.94000	127.30345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond		0.00000	106.11000			106.12000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	9.25323		100.00000	9.23031			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.51000	125.22399		1.51000	125.21116			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.82651		6.50000	101.80862			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.55553			100.53486			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.28515			100.26591			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	101.92302			101.90393			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.06500	99.45984		9.02500	99.55160			3,626,000,000.00	400,000	46,900,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	101.66748			101.64825			0.00	40,400,000	10,100,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.06974			100.05235			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.40408			100.38555			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.36939			100.35258			0.00	3,010,000,000	1,505,000,000.00
SHS10	On 28/07/2014	Spot Bond		0.00000	101.23170			101.21544			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	9.83963		100.00000	9.81579			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.62234			100.60366			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.54500	108.81023		7.51000	108.87184			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.90500	102.82141		8.86500	102.94463			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.43500	102.16558		8.39500	102.26600			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	101.03871			101.02174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.98027			100.96236			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	101.10876			101.09153			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.98769			100.96963			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	101.43076			101.41190			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.13500	103.70693		8.09500	103.77357			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.18487			100.16817			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.23618			100.21989			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	99.96538			99.94802			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.42000	95.65176		9.38500	95.78396			10,362,000,000.00	1,100,000	2,541,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.85285			100.83319			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.36579			100.34542			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	101.56724			101.54816			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.34800	88.53927		9.31300	88.68246			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.41000	88.24730		9.37500	88.38973			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.43000	102.64013		6.36000	102.68608			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.85000	92.65193		8.81000	92.80520			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.53092			100.51135			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.21500	102.84804		8.17500	102.94995			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.14500	114.30211		7.11000	114.33780			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.60000	103.12433		2.60000	103.11075			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.25500	99.50168		8.21500	99.63830			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	99.66299			99.64819			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	101.24104			101.21583			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.92948			100.91070			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.69000	106.57903		9.66000	106.77947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN018	On 02/09/2016	Spot Bond	0.00000	100.74875			100.73153			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	99.76908			99.75140			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.50181			100.48332			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.21000	83.75379		10.07500	77.74152			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.81328			100.79362			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000	99.89805			99.88349			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	99.79593			99.78135			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	99.79613			99.78156			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	99.69417			99.67960			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	99.59022			99.57558			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	99.54480			99.53012			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000	99.48664			99.47197			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000	99.50031			99.48561			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000	99.48709			99.47244			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000	99.48589			99.47121			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000	99.39869			99.38402			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000	99.38210			99.36739			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000	99.29278			99.27804			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000	99.23182			99.21705			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000	99.17409			99.15934			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond	0.00000	99.98546			99.97093			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000	99.06846			99.05368			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.70500	112.82632		6.67000	112.86515			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.87000	103.53222		8.84000	103.72513			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	75.45854		100.00000	75.29243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000		65.74505	100.00000	65.58578				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		21.10427	100.00000	21.05315				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.03500		102.91891	6.00000	102.90851				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		99.90620		99.89045				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		101.17017		101.15390				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.87308		100.85748				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.75337		100.73604				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		99.44962		99.43514				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.28554		101.26936				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.49500		106.75211	7.46000	106.81184				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.92609		100.91014				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		99.89204		101.54379				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		99.88875		101.59133				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		99.91655	7.83000	103.80662				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		99.89384		101.51763				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		99.88974		101.57707				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		99.88105		103.50993				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		99.89384		101.51763				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		99.88974		101.57707				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		99.92356	7.16000	103.48104				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		99.88170		101.69355				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		99.88236		101.68405				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		99.86662		101.91220				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		99.86875		101.88132				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		99.80435		102.81451				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond		0.00000	99.81173			102.70771			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	99.89400			99.87635			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	99.88875			99.87024			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	99.89893		8.73000	104.23316			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	99.89449			99.87693			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	99.88974			99.87139			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.77500	97.67565		8.73500	97.76492			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	99.88137			99.86163			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	99.88318			99.86374			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	99.86695			99.84480			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	99.86760			99.84557			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	99.81582			102.64839			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	99.81516			99.78443			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	99.89576			101.58672			0.00	0	40,000,000.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.71352		101.06155	5.69954			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	99.89449			99.87693			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	104.01639			103.99825			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	99.87974			99.85972			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	99.87317			99.85207			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	99.80370			99.77106			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	99.90042			101.51766			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	99.89817			101.55100			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	99.89656			101.57482			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	99.89817			101.55100			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	99.89656			101.57482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A7	On 18/07/2039	Spot Bond	0.00000		99.89576			101.58672			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		99.89913			101.53671			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		99.89656			101.57482			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		99.88774			101.70580			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		99.88774			101.70580			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		99.88774			101.70580			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		99.87494			101.89629			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		99.87174			101.94392			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		99.87574			101.88439			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		99.81220			102.83653			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		99.80825			102.89602			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		99.80983			102.87223			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.99500		107.18138		7.96000	107.20198			3,198,000,000.00	400,000	1,070,700,000.00
TL20	On 22/02/2020	Spot Bond	7.76500		96.97796		7.72500	97.13712			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.94500		105.77778		7.90500	105.88862			7,150,500,000.00	900,000	06,808,000,000.00
TN20	On 17/09/2020	Spot Bond	8.91000		111.29498		8.87500	111.45036			5,998,212,000.00	673,200	24,562,273,200.00
TN23	On 06/11/2023	Spot Bond	9.18000		112.36066		9.14000	112.60608			0.00	0	8,340,000,000.00
TN25	On 19/08/2025	Spot Bond	9.42000		104.36061		9.39000	104.54467			0.00	0	14,810,000,000.00
TN27	On 14/11/2027	Spot Bond	9.42000		97.50206		9.39000	97.70051			17,645,544,000.00	1,873,200	6,978,273,200.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.30151			101.28508			0.00	15,000,000	7,500,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.94749			100.92981			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		101.20655			101.18974			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.08868			101.07080			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.11980			101.10140			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.12299			101.10453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond		0.00000	101.27647			101.25542			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	101.59468			101.56826			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.13542			100.11808			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.14088			100.12286			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.14413			100.12571			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.37549		10.00000	100.34862			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.36612		9.75000	100.33993			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.36809		100.00000	10.34136			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	99.66048			99.64572			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	98.63332			98.61862			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	98.52466			98.51005			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	98.26407			98.24973			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	98.02420			98.00956			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	99.03624			99.02141			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	98.81350			98.79867			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	95.86789			95.85206			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	98.40227			98.38747			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	95.15285			95.13685			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	94.99056			94.97476			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	97.73746			97.72227			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.40079			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	97.56098		100.00000	96.77420			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	101.35656			101.34181			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	101.32707			101.31232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC032	On 20/01/2014	Spot Bond	0.00000	101.20911			101.19436			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000	100.94387			100.92912			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000	100.90631			100.89145			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000	100.84828			100.83340			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond	0.00000	100.48822			100.47342			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000	101.52926			101.51227			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000	100.90631			100.89145			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	100,000.00000	0.39950		100,000.000000	100.00000			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond	0.00000	101.33200			101.31720			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000	100.90965			100.89474			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	100.00000	89.41469		100.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.14000	111.98071		9.10500	112.14313			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.10283			100.08678			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	99.88363			99.86412			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.17965			100.15678			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.37500	105.89276		9.33500	105.98937			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.24170			100.22553			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.28197			100.26614			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	101.19258			101.17502			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.23631			101.21809			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.23821			101.21996			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.27049			100.25239			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.27868			100.26005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	6.60500	114.30250		6.57000	114.36411			0.00	0	9,670,600,000.00
WS05	On 01/08/2018	Spot Bond	0.72000	243.52220		0.72000	243.50247			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.54500	104.32267		6.51000	104.35046			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.54000	105.42723		7.50000	105.52613			75,400,000,000.00	10,000,000	8,210,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.86000	106.06878		7.82000	106.22427			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.21500	104.98500		8.17500	105.16208			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.28000	105.06463		8.24500	105.23639			0.00	0	1,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.19500	91.47034		6.16000	91.50040			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.21000	98.92682		5.14000	98.92730			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.22000	97.66738		5.15000	97.68448			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.12500	89.92071		6.09000	89.95968			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.20000	95.60414		5.13000	95.64791			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.19500	91.45493		6.16000	91.48507			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.25000	66.60120		7.21000	66.73504			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	29.43524		100.00000	29.37940			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	15.58044		100.00000	15.55088			0.00	0	0.00
Total for j-Bonds :										21,853,514,942,020,000.00	3,954,132,900	23 488 984 000.00
Grand Total:										21,853,515,702,856,500.00	3,954,201,283	23 491 273 299.00