



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 24/02/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 26/02/2014	Any day expiry	10.86370	10.86370		10.94260	10.94260		14.31	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,563.70000	2.56370	2,642.60000	2.64260	18.67	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	18.67	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	863.70790	0.86371	942.61510	0.94262	30.76	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	0.00790	0.00001	0.01510	0.00002	30.76	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	294.71380	0.29471	375.34340	0.37534	17.93	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	1.01380	0.00101	2.74340	0.00274	17.93	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	284.87440	0.28487	365.62860	0.36563	17.80	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	1.17440	0.00117	3.02860	0.00303	17.80	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	275.05940	0.27506	355.94180	0.35594	17.67	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	1.35940	0.00136	3.34180	0.00334	17.67	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Call	86.29690	0.08630	165.44570	0.16545	14.96	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Put	22.59690	0.02260	22.84570	0.02285	14.96	0.00	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Call	0.04300	0.00004	0.34090	0.00034	27.37	0.00	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Put	726.34300	0.72634	647.74090	0.64774	27.37	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.86370		10.86370	10.94420	10.94420		14.31	0.00	0	10,070.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	239.26190	0.23926	320.69200	0.32069	16.74	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	5.56190	0.00556	6.49200	0.00649	16.74	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	10.86530		10.86530	10.94580	10.94580		14.32	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,775.30000	1.77530	1,855.80430	1.85580	21.85	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.00000	0.00000	0.00430	0.00000	21.85	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,765.30000	1.76530	1,845.80440	1.84580	21.94	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.00000	0.00000	0.00440	0.00000	21.94	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,755.30000	1.75530	1,835.80440	1.83580	22.02	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.00000	0.00000	0.00440	0.00000	22.02	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Call	3.95130	0.00395	16.54220	0.01654	17.77	0.00	0	1,500.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Put	348.65130	0.34865	280.74220	0.28074	17.77	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	10.87010		10.87010	10.95060	10.95060		13.22	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Call	89.77550	0.08978	155.31290	0.15531	13.22	0.00	0	3,500.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Put	69.67550	0.06968	54.71290	0.05471	13.22	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.09	Call	21.63140	0.02163	48.17530	0.04818	15.34	0.00	0	1,300.00
\$ / R	On 03/03/2014	Any day expiry	11.09	Put	241.53140	0.24153	187.57530	0.18758	15.34	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Call	13.89780	0.01390	33.71560	0.03372	15.95	0.00	0	3,500.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Put	303.79780	0.30380	243.11560	0.24312	15.95	0.00	0	0.00







Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,858.61000	1.85861	1,940.88370	1.94088	1,858.610	15.83	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	5.31000	0.00531	4.78370	0.00478	5.310	15.83	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,476.73630	1.47674	1,558.17170	1.55817	1,476.736	14.84	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	13.43630	0.01344	12.07170	0.01207	13.436	14.84	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,467.05180	1.46705	1,548.45450	1.54845	1,467.052	14.81	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	13.75180	0.01375	12.35450	0.01235	13.752	14.81	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,457.37410	1.45737	1,538.74290	1.53874	1,457.374	14.78	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	14.07410	0.01407	12.64290	0.01264	14.074	14.78	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,322.70560	1.32271	1,403.51040	1.40351	1,322.706	14.43	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	19.40560	0.01941	17.41040	0.01741	19.406	14.43	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Call	1,294.07130	1.29407	1,374.73080	1.37473	1,294.071	14.35	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	20.77130	0.02077	18.63080	0.01863	20.771	14.35	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,275.03130	1.27503	1,355.58800	1.35559	1,275.031	14.30	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	21.73130	0.02173	19.48800	0.01949	21.731	14.30	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,115.35360	1.11535	1,194.51520	1.19452	1,115.354	13.90	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	32.05360	0.03205	28.41520	0.02842	32.054	13.90	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,088.04010	1.08804	1,166.43950	1.16644	1,088.040	13.88	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	34.74010	0.03474	30.33950	0.03034	34.740	13.88	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,078.97600	1.07898	1,157.10700	1.15711	1,078.976	13.87	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	35.67600	0.03568	31.00700	0.03101	35.676	13.87	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	971.94150	0.97194	1,047.90300	1.04790	971.941	13.78	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	48.64150	0.04864	41.80300	0.04180	48.641	13.78	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Call	954.43750	0.95444	1,030.12100	1.03012	954.438	13.77	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	51.13750	0.05114	44.02100	0.04402	51.138	13.77	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	667.57720	0.66758	736.89530	0.73690	667.577	13.50	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	114.27720	0.11428	100.79530	0.10080	114.277	13.50	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Call	619.06180	0.61906	683.09900	0.68310	619.062	13.63	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	135.76180	0.13576	116.99900	0.11700	135.762	13.63	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Call	579.40300	0.57940	640.02520	0.64003	579.403	13.75	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	156.10300	0.15610	133.92520	0.13393	156.103	13.75	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Call	572.96830	0.57297	633.26580	0.63327	572.968	13.77	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Put	159.66830	0.15967	137.16580	0.13717	159.668	13.77	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	566.58380	0.56658	626.55350	0.62655	566.584	13.79	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	163.28380	0.16328	140.45350	0.14045	163.284	13.79	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	476.84730	0.47685	531.84070	0.53184	476.847	14.07	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	223.54730	0.22355	195.74070	0.19574	223.547	14.07	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Call	423.27430	0.42327	474.91500	0.47492	423.274	14.26	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	269.97430	0.26997	238.81500	0.23881	269.974	14.26	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	374.57930	0.37458	422.88930	0.42289	374.579	14.45	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	321.27930	0.32128	286.78930	0.28679	321.279	14.45	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	332.16930	0.33217	375.61880	0.37562	332.169	14.71	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Put	378.86930	0.37887	339.51880	0.33952	378.869	14.71	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	324.54690	0.32455	366.71820	0.36672	324.547	14.77	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Put	391.24690	0.39125	350.61820	0.35062	391.247	14.77	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	320.80130	0.32080	362.33410	0.36233	320.801	14.80	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Put	397.50130	0.39750	356.23410	0.35623	397.501	14.80	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.16	Call	309.82220	0.30982	349.73960	0.34974	309.822	14.90	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.16	Put	416.52220	0.41652	373.63960	0.37364	416.522	14.90	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	302.71400	0.30271	341.94830	0.34195	302.714	14.96	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Put	429.41400	0.42941	385.84830	0.38585	429.414	14.96	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	295.77330	0.29577	334.33060	0.33433	295.773	15.03	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Put	442.47330	0.44247	398.23060	0.39823	442.473	15.03	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.36	Call	245.81500	0.24581	279.28770	0.27929	245.815	15.54	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.36	Put	552.51500	0.55252	503.18770	0.50319	552.515	15.54	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	209.40930	0.20941	238.90980	0.23891	209.409	15.99	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	656.10930	0.65611	602.80980	0.60281	656.109	15.99	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	187.00840	0.18701	213.94180	0.21394	187.008	16.32	0	250.00











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 15/12/2014	Any day expiry	10.80	Put	310.48370		0.31048		284.93960	0.28494	310.484	14.49	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	200.54350		0.20054		213.08720	0.21309	200.543	21.04	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Put	2,555.74350		2.55574	2,480.18720	2.48019		2,555.744	21.04	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry			11.54930		11.54930	11.64070	11.64070			16.02	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Call	1,071.65450		1.07165	1,138.51800	1.13852	1,071.654		14.63	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	322.35450		0.32235	297.81800	0.29782	322.355		14.63	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	236.99050		0.23699	243.93410	0.24393	236.990		22.37	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Put	2,957.69050		2.95769	2,873.23410	2.87323	2,957.690		22.37	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry			11.61590		11.61590	11.70920	11.70920			16.11	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Call	1,144.19780		1.14420	1,213.20550	1.21321	1,144.198		14.70	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	328.29780		0.32830	304.00550	0.30401	328.298		14.70	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	262.44270		0.26244	269.55020	0.26955	262.443		22.89	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Put	3,146.54270		3.14654	3,060.35020	3.06035	3,146.543		22.89	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.66430		11.66430	11.75720	11.75720			16.35	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	154.78210		0.15478	144.58280	0.14458	154.782		14.91	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Call	1,719.08210		1.71908	1,801.78280	1.80178	1,719.082		14.91	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Call	1,136.27140		1.13627	1,202.65780	1.20266	1,136.271		14.90	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	371.97140		0.37197	345.45780	0.34546	371.971		14.90	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,083.27750		1.08328	1,147.66170	1.14766	1,083.278		14.99	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	408.97750		0.40898	380.46170	0.38046	408.978		14.99	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,077.51520		1.07752	1,141.67520	1.14168	1,077.515		15.00	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	413.21520		0.41322	384.47520	0.38448	413.215		15.00	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,071.77780		1.07178	1,135.70900	1.13571	1,071.778		15.01	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	417.47780		0.41748	388.50900	0.38851	417.478		15.01	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	284.85060		0.28485	299.86610	0.29987	284.851		21.38	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Put	2,820.55060		2.82055	2,742.66610	2.74267	2,820.551		21.38	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry			11.69240		11.69240	11.78490	11.78490			16.39	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Call	1,228.94980		1.22895	1,297.88580	1.29789	1,228.950		14.86	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	336.54980		0.33655	312.98580	0.31299	336.550		14.86	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	282.77000		0.28277	292.54390	0.29254	282.770		23.59	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Put	3,440.37000		3.44037	3,357.64390	3.35764	3,440.370		23.59	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry			11.77420		11.77420	11.86560	11.86560			16.62	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Call	1,317.32240		1.31732	1,385.25460	1.38525	1,317.322		14.98	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	343.12240		0.34312	319.65460	0.31965	343.122		14.98	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	309.12420		0.30912	322.04810	0.32205	309.124		24.13	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Put	3,684.92420		3.68492	3,606.44810	3.60645	3,684.924		24.13	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			11.84830		11.84830	11.93880	11.93880			16.74	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Call	1,396.17140		1.39617	1,463.71510	1.46372	1,396.171		15.06	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	347.87140		0.34787	324.91510	0.32492	347.871		15.06	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	325.01880		0.32502	340.58460	0.34058	325.019		24.57	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Put	3,956.71880		3.95672	3,881.78460	3.88178	3,956.719		24.57	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.92500		11.92500	12.01450	12.01450			16.85	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Call	1,476.65800		1.47666	1,542.79510	1.54280	1,476.658		15.12	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	351.65800		0.35166	328.29510	0.32830	351.658		15.12	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	306.79440		0.30679	332.56900	0.33257	306.794		24.28	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Put	4,261.79440		4.26179	4,198.06900	4.19807	4,261.794		24.28	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry			12.00930		12.00930	12.09770	12.09770			17.01	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Call	1,562.73460		1.56273	1,634.65570	1.63466	1,562.735		15.14	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	353.43460		0.35343	336.95570	0.33696	353.435		15.14	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	320.26000		0.32026	345.73280	0.34573	320.260		24.28	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Put	4,460.96000		4.46096	4,398.03280	4.39803	4,460.960		24.28	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry			12.08340		12.08340	12.17090	12.17090			17.16	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Call	1,643.71750		1.64372	1,713.22970	1.71323	1,643.718		15.27	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	360.31750		0.36032	342.32970	0.34233	360.318		15.27	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	319.40190		0.31940	333.05950	0.33306	319.402		24.31	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Put	4,736.00190		4.73600	4,662.15950	4.66216	4,736.002		24.31	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			12.16520		12.16520	12.25160	12.25160			17.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2015	Any day expiry	10.80	Call	1,729.58170		1.72958	1,799.70910	1.79971		1,729.582	15.34	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	364.38170		0.36438	348.10910	0.34811		364.382	15.34	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	317.56280		0.31756	341.49480	0.34149		317.563	24.06	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Put	4,952.36280		4.95236	4,889.89480	4.88989		4,952.363	24.06	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.24190		12.24190	12.32730	12.32730			17.28	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Call	1,809.79200		1.80979	1,877.55470	1.87755		1,809.792	15.41	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	367.89200		0.36789	350.25470	0.35025		367.892	15.41	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	329.91300		0.32991	353.92320	0.35392		329.913	23.91	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Put	5,068.01300		5.06801	5,006.62320	5.00662		5,068.013	23.91	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry			12.31340		12.31340	12.39790	12.39790			17.39	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Call	1,883.38930		1.88339	1,952.42910	1.95243		1,883.389	15.44	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	369.98930		0.36999	354.52910	0.35453		369.989	15.44	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	316.46120		0.31646	330.80990	0.33081		316.461	23.96	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Put	5,453.06120		5.45306	5,382.90990	5.38291		5,453.061	23.96	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry			12.37990		12.37990	12.46350	12.46350			17.50	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Call	1,952.95360		1.95295	2,019.82720	2.01983		1,952.954	15.50	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	373.05360		0.37305	356.32720	0.35633		373.054	15.50	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Call	1,724.14540		1.72415	1,786.79200	1.78679		1,724.145	15.55	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Put	484.24540		0.48425	463.29200	0.46329		484.245	15.55	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	300.09800		0.30010	318.98710	0.31899		300.098	23.84	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Put	5,790.19800		5.79020	5,725.48710	5.72549		5,790.198	23.84	0.00	0	0.00
\$ / R MAXI	On 26/02/2014	Any day expiry			10.86370		10.86370	10.94260	10.94260			14.31	0.00	0	0.00
\$ / R MAXI	On 26/02/2014	Any day expiry	11.11	Call	354.44240		0.00354	1,887.26420	0.01887		354.442	18.89	0.00	0	0.00
\$ / R MAXI	On 26/02/2014	Any day expiry	11.11	Put	24,984.44240		0.24984	18,627.26420	0.18627		24,984.442	18.89	0.00	0	50.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.89310		10.89310	10.97380	10.97380			14.28	217,862.00	20	841.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	57,139.16040		0.57139	65,055.18820	0.65055		57,139.160	13.87	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	829.16040		0.00829	675.18820	0.00675		829.160	13.87	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	42,284.67070		0.42285	49,928.60990	0.49929		42,284.671	13.28	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	1,974.67070		0.01975	1,548.60990	0.01549		1,974.671	13.28	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	41,419.42430		0.41419	49,031.62970	0.49032		41,419.424	13.30	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	2,109.42430		0.02109	1,651.62970	0.01652		2,109.424	13.30	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	40,561.21530		0.40561	48,139.98110	0.48140		40,561.215	13.32	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	2,251.21530		0.02251	1,759.98110	0.01760		2,251.215	13.32	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	13,473.47090		0.13473	10,683.77990	0.10684		13,473.471	14.02	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Call	15,783.47090		0.15783	21,063.77990	0.21064		15,783.471	14.02	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	15,290.78440		0.15291	20,483.38640	0.20483		15,290.784	14.04	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	13,980.78440		0.13981	11,103.38640	0.11103		13,980.784	14.04	0.00	0	160.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.97840		10.97840	11.06090	11.06090			14.06	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Call	14,105.55920		0.14106	16,827.98440	0.16828		14,105.559	15.54	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Put	55,265.55920		0.55266	49,737.98440	0.49738		55,265.559	15.54	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Call	13,888.44190		0.13888	16,575.56540	0.16576		13,888.442	15.57	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Put	56,048.44190		0.56048	50,485.56540	0.50486		56,048.442	15.57	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	56,834.84580		0.56835	51,237.05540	0.51237		56,834.846	15.61	0.00	0	200.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Call	13,674.84580		0.13675	16,327.05540	0.16327		13,674.846	15.61	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.05330		11.05330	11.13610	11.13610			14.55	4,808,185.50	435	642.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	54,154.60960		0.54155	60,020.25700	0.60020		54,154.610	13.86	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	17,824.60960		0.17825	15,410.25700	0.15410		17,824.610	13.86	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	53,541.30070		0.53541	59,373.97960	0.59374		53,541.301	13.88	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	18,211.30070		0.18211	15,763.97960	0.15764		18,211.301	13.88	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	52,933.02800		0.52933	58,732.46250	0.58732		52,933.028	13.90	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	18,603.02800		0.18603	16,122.46250	0.16122		18,603.028	13.90	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.24360		11.24360	11.32790	11.32790			15.24	0.00	0	77.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	81,914.51330		0.81915	88,348.21060	0.88348		81,914.513	13.99	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	21,554.51330		0.21555	19,558.21060	0.19558		21,554.513	13.99	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	21,875.73540		0.21876	19,852.22570	0.19852		21,875.735	13.99	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	81,235.73540		0.81236	87,642.22570	0.87642		81,235.735	13.99	0.00	0	0.00



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	16.84	Put	143.20910	0.14321	117.88570	0.11789	143.209	13.41	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	144.97700	0.14498	118.74910	0.11875	144.977	13.41	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,934.27700	1.93428	2,156.24910	2.15625	1,934.277	13.41	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,926.06100	1.92606	2,147.11900	2.14712	1,926.061	13.41	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	146.76100	0.14676	119.61900	0.11962	146.761	13.41	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.94500	18.94500	19.20070	19.20070		15.25	0.00	0	2,350.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	376.36890	0.37637	316.49120	0.31649	376.369	14.05	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,781.36890	1.78137	1,977.19120	1.97719	1,781.369	14.05	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,774.43890	1.77444	1,969.90040	1.96990	1,774.439	14.05	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	379.43890	0.37944	319.20040	0.31920	379.439	14.05	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,767.53090	1.76753	1,962.62030	1.96262	1,767.531	14.05	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	382.53090	0.38253	321.92030	0.32192	382.531	14.05	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Call	1,220.96580	1.22097	1,364.96850	1.36497	1,220.966	14.74	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	775.96580	0.77597	664.26850	0.66427	775.966	14.74	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			19.10160	19.10160	19.36290	19.36290		15.41	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Call	1,524.64860	1.52465	1,697.11030	1.69711	1,524.649	14.42	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	643.04860	0.64305	554.21030	0.55421	643.049	14.42	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	780.79520	0.78080	670.87740	0.67088	780.795	14.73	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.50	Call	1,382.39520	1.38240	1,533.77740	1.53378	1,382.395	14.73	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	849.30950	0.84931	733.92140	0.73392	849.309	14.88	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	18.63	Call	1,320.90950	1.32091	1,466.82140	1.46682	1,320.910	14.88	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.09	Call	1,125.14710	1.12515	1,252.53350	1.25253	1,125.147	15.40	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.09	Put	1,113.54710	1.11355	979.63350	0.97963	1,113.547	15.40	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Call	1,121.25100	1.12125	1,248.25060	1.24825	1,121.251	15.41	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Put	1,119.65100	1.11965	985.35060	0.98535	1,119.651	15.41	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Call	1,117.36960	1.11737	1,243.98310	1.24398	1,117.370	15.42	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Put	1,125.76960	1.12577	991.08310	0.99108	1,125.770	15.42	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	593.74070	0.59374	661.50270	0.66150	593.741	17.64	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.04	Put	2,532.14070	2.53214	2,338.60270	2.33860	2,532.141	17.64	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	480.34880	0.48035	538.68020	0.53868	480.349	18.27	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.70	Put	3,078.74880	3.07875	2,875.78020	2.87578	3,078.749	18.27	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	477.34050	0.47734	535.30400	0.53530	477.341	18.28	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.72	Put	3,095.74050	3.09574	2,892.40400	2.89240	3,095.740	18.28	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10621	0.10621	0.10687	0.10687		15.11	0.00	0	140.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,621.41410	0.01621	1,687.16030	0.01687	1,621.414	21.92	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	0.11410	0.00000	0.16030	0.00000	0.114	21.92	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	628.75760	0.00629	694.39320	0.00694	628.758	15.11	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	7.45760	0.00007	7.39320	0.00007	7.458	15.11	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	50.47560	0.00050	70.93110	0.00071	50.476	17.39	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	429.17560	0.00429	383.93110	0.00384	429.176	17.39	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10783	0.10783	0.10850	0.10850		15.20	0.00	0	12,859.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,795.58760	0.01796	1,862.89030	0.01863	1,795.588	18.05	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	12.78760	0.00013	12.49030	0.00012	12.788	18.05	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	868.22740	0.00868	925.88570	0.00926	868.227	15.20	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	85.42740	0.00085	75.48570	0.00075	85.427	15.20	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	305.76290	0.00306	337.41750	0.00337	305.763	17.07	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	522.96290	0.00523	487.01750	0.00487	522.963	17.07	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.94190	14.94190	15.08510	15.08510		13.30	14,553,410.60	974	79,389.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	0.06660	0.00007	0.04980	0.00005	0.067	22.08	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,451.96660	2.45197	2,595.14980	2.59515	2,451.967	22.08	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,441.96880	2.44197	2,585.15160	2.58515	2,441.969	22.04	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	0.06880	0.00007	0.05160	0.00005	0.069	22.04	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,431.97110	2.43197	2,575.15330	2.57515	2,431.971	22.00	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	0.07110	0.00007	0.05330	0.00005	0.071	22.00	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 17/03/2014	Foreign Exchange Future	12.65	Call	2,292.01160		2.29201	2,435.18590	2.43519		2,292.012	21.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.11160		0.00011	0.08590	0.00009		0.112	21.41	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,092.11340		2.09211	2,235.26920	2.23527		2,092.113	20.57	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.21340		0.00021	0.16920	0.00017		0.213	20.57	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	476.81880		0.47682	375.78580	0.37579		476.819	14.74	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	68.71880		0.06872	110.88580	0.11089		68.719	14.74	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	785.40530		0.78541	663.00770	0.66301		785.405	15.99	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	27.30530		0.02731	48.10770	0.04811		27.305	15.99	0.00	0	7,700.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.16220		15.16220	15.30860	15.30860			13.80	0.00	0	22,880.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,421.41420		1.42141	1,559.14800	1.55915		1,421.414	13.44	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	49.21420		0.04921	40.54800	0.04055		49.214	13.44	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,412.38650		1.41239	1,549.96170	1.54996		1,412.386	13.44	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	50.18650		0.05019	41.36170	0.04136		50.186	13.44	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,403.37620		1.40338	1,540.78900	1.54079		1,403.376	13.43	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	51.17620		0.05118	42.18900	0.04219		51.176	13.43	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,367.49900		1.36750	1,504.23760	1.50424		1,367.499	13.41	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	55.29900		0.05530	45.63760	0.04564		55.299	13.41	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,107.99130		1.10799	1,238.35490	1.23835		1,107.991	13.22	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	95.79130		0.09579	79.75490	0.07975		95.791	13.22	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	907.47580		0.90748	1,030.54170	1.03054		907.476	13.07	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	145.27580		0.14528	121.94170	0.12194		145.276	13.07	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	303.18050		0.30318	254.10780	0.25411		303.180	13.51	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	615.38050		0.61538	712.70780	0.71271		615.381	13.51	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	160.45300		0.16045	190.34020	0.19034		160.453	16.52	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,348.25300		1.34825	1,231.74020	1.23174		1,348.253	16.52	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	154.08860		0.15409	182.80630	0.18281		154.089	16.65	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,391.88860		1.39189	1,274.20630	1.27421		1,391.889	16.65	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.42500		15.42500	15.57400	15.57400			14.41	3,085,000.00	200	11,920.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Call	1,322.33560		1.32234	1,448.95950	1.44896		1,322.336	13.56	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	197.33560		0.19734	174.95950	0.17496		197.336	13.56	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,291.84350		1.29184	1,417.47730	1.41748		1,291.844	13.55	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	206.84350		0.20684	183.47730	0.18348		206.843	13.55	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,284.26930		1.28427	1,409.65410	1.40965		1,284.269	13.55	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	209.26930		0.20927	185.65410	0.18565		209.269	13.55	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,276.71970		1.27672	1,401.85350	1.40185		1,276.720	13.55	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	211.71970		0.21172	187.85350	0.18785		211.720	13.55	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.69400		15.69400	15.84870	15.84870			15.01	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,130.06880		2.13007	2,273.33610	2.27334		2,130.069	13.96	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	126.06880		0.12607	114.63610	0.11464		126.069	13.96	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,121.50060		2.12150	2,264.61120	2.26461		2,121.501	13.95	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	127.50060		0.12750	115.91120	0.11591		127.501	13.95	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	128.94520		0.12895	117.19770	0.11720		128.945	13.95	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,112.94520		2.11295	2,255.89770	2.25590		2,112.945	13.95	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.00860		16.00860	16.17160	16.17160			15.42	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,537.26430		1.53726	1,654.80110	1.65480		1,537.264	14.28	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	468.66430		0.46866	423.20110	0.42320		468.664	14.28	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	472.40490		0.47240	426.65150	0.42665		472.405	14.29	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,531.00490		1.53100	1,648.25150	1.64825		1,531.005	14.29	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,524.76940		1.52477	1,641.71960	1.64172		1,524.769	14.29	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	476.16940		0.47617	430.11960	0.43012		476.169	14.29	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 08/05/2014	Index Future			406.84700		406.84700	405.40100	405.40100				0.00	0	0.00
AL37	On 07/08/2014	Index Future			412.85500		412.85500	411.39000	411.39000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 08/05/2014		Index Future		477.14100	477.14100	475.23400	475.23400			0.00	0	1.00
AL7T	On 07/08/2014		Index Future		484.18800	484.18800	482.25500	482.25500			0.00	0	0.00
ALBI	On 08/05/2014		Index Future		435.95200	435.95200	434.81100	434.81100			0.00	0	728.00
ALBI	On 07/08/2014		Index Future		442.39000	442.39000	441.23500	441.23500			0.00	0	0.00
ALBI	On 06/11/2014		Index Future		449.37100	449.37100	448.22800	448.22800			0.00	0	0.00
AU\$ / R	On 17/03/2014		Foreign Exchange Future		9.78650	9.78650	9.83930	9.83930		11.97	0.00	0	16,407.00
AU\$ / R	On 17/03/2014	9.49	Call	Foreign Exchange Future	320.39550	0.32040	368.59150	0.36859	320.395	12.68	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.49	Put	Foreign Exchange Future	23.89550	0.02390	19.29150	0.01929	23.896	12.68	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.50	Put	Foreign Exchange Future	25.40340	0.02540	20.54390	0.02054	25.403	12.66	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.50	Call	Foreign Exchange Future	311.90340	0.31190	359.84390	0.35984	311.903	12.66	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.51	Call	Foreign Exchange Future	303.48890	0.30349	351.16320	0.35116	303.489	12.64	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.51	Put	Foreign Exchange Future	26.98890	0.02699	21.86320	0.02186	26.989	12.64	0.00	0	0.00
AU\$ / R	On 13/06/2014		Foreign Exchange Future		9.87000	9.87000	9.92380	9.92380		11.91	37,229,640.00	3,772	2,961.00
AU\$ / R	On 13/06/2014	9.20	Call	Foreign Exchange Future	715.30480	0.71530	765.38950	0.76539	715.305	12.00	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.20	Put	Foreign Exchange Future	45.30480	0.04530	41.58950	0.04159	45.305	12.00	0.00	0	201.00
AU\$ / R	On 13/06/2014	9.70	Call	Foreign Exchange Future	346.34840	0.34635	382.95000	0.38295	346.348	11.83	0.00	0	201.00
AU\$ / R	On 13/06/2014	9.70	Put	Foreign Exchange Future	176.34840	0.17635	159.15000	0.15915	176.348	11.83	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.89	Call	Foreign Exchange Future	246.57730	0.24658	276.56470	0.27656	246.577	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.89	Put	Foreign Exchange Future	266.57730	0.26658	242.76470	0.24276	266.577	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.90	Call	Foreign Exchange Future	241.95190	0.24195	271.58270	0.27158	241.952	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.90	Put	Foreign Exchange Future	271.95190	0.27195	247.78270	0.24778	271.952	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.91	Call	Foreign Exchange Future	237.67220	0.23767	266.95780	0.26696	237.672	11.93	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.91	Put	Foreign Exchange Future	277.67220	0.27767	253.15780	0.25316	277.672	11.93	0.00	0	0.00
AU\$ / R	On 13/06/2014	10.70	Put	Foreign Exchange Future	876.68930	0.87669	832.88890	0.83289	876.689	13.01	0.00	0	0.00
AU\$ / R	On 13/06/2014	10.70	Call	Foreign Exchange Future	46.68930	0.04669	56.68890	0.05669	46.689	13.01	0.00	0	201.00
AU\$ / R	On 15/09/2014		Foreign Exchange Future		9.97700	9.97700	10.03120	10.03120		12.13	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	9.54	Call	Foreign Exchange Future	607.21660	0.60722	648.91030	0.64891	607.217	11.91	0.00	0	0.00
AU\$ / R	On 15/09/2014	9.54	Put	Foreign Exchange Future	170.21660	0.17022	157.71030	0.15771	170.217	11.91	0.00	0	0.00
AU\$ / R	On 15/09/2014	9.55	Call	Foreign Exchange Future	600.38390	0.60038	641.90240	0.64190	600.384	11.91	0.00	0	0.00
AU\$ / R	On 15/09/2014	9.55	Put	Foreign Exchange Future	173.38390	0.17338	160.70240	0.16070	173.384	11.91	0.00	0	0.00
AU\$ / R	On 15/09/2014	9.56	Call	Foreign Exchange Future	593.78930	0.59379	635.06930	0.63507	593.789	11.91	0.00	0	0.00
AU\$ / R	On 15/09/2014	9.56	Put	Foreign Exchange Future	176.78930	0.17679	163.86930	0.16387	176.789	11.91	0.00	0	0.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future		10.08890	10.08890	10.14560	10.14560		12.25	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.59	Put	Foreign Exchange Future	219.88730	0.21989	206.06720	0.20607	219.887	12.09	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.59	Call	Foreign Exchange Future	718.78730	0.71879	761.66720	0.76167	718.787	12.09	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.60	Call	Foreign Exchange Future	712.00350	0.71200	754.71290	0.75471	712.004	12.08	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.60	Put	Foreign Exchange Future	223.10350	0.22310	209.11290	0.20911	223.103	12.08	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.61	Call	Foreign Exchange Future	705.54760	0.70555	747.79110	0.74779	705.548	12.09	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.61	Put	Foreign Exchange Future	226.64760	0.22665	212.19110	0.21219	226.648	12.09	0.00	0	0.00
CAD/ R	On 17/03/2014		Foreign Exchange Future		9.82950	9.82950	9.85640	9.85640		11.97	0.00	0	75.00
CAD/ R	On 17/03/2014	9.94	Call	Foreign Exchange Future	71.82940	0.07183	86.84350	0.08684	71.829	12.58	0.00	0	0.00
CAD/ R	On 17/03/2014	9.94	Put	Foreign Exchange Future	182.32940	0.18233	170.44350	0.17044	182.329	12.58	0.00	0	0.00
CAD/ R	On 17/03/2014	9.95	Call	Foreign Exchange Future	68.77450	0.06877	83.45260	0.08345	68.774	12.63	0.00	0	0.00
CAD/ R	On 17/03/2014	9.95	Put	Foreign Exchange Future	189.27450	0.18927	177.05260	0.17705	189.275	12.63	0.00	0	0.00
CAD/ R	On 17/03/2014	9.96	Call	Foreign Exchange Future	65.83140	0.06583	80.17490	0.08017	65.831	12.67	0.00	0	0.00
CAD/ R	On 17/03/2014	9.96	Put	Foreign Exchange Future	196.33140	0.19633	183.77490	0.18377	196.331	12.67	0.00	0	0.00
CAD/ R	On 13/06/2014		Foreign Exchange Future		9.95250	9.95250	9.98050	9.98050		13.66	0.00	0	0.00
CAD/ R	On 13/06/2014	9.84	Call	Foreign Exchange Future	351.96630	0.35197	372.16710	0.37217	351.966	13.55	0.00	0	0.00
CAD/ R	On 13/06/2014	9.84	Put	Foreign Exchange Future	239.46630	0.23947	231.66710	0.23167	239.466	13.55	0.00	0	0.00
CAD/ R	On 13/06/2014	9.85	Call	Foreign Exchange Future	346.75190	0.34675	366.86170	0.36686	346.752	13.56	0.00	0	0.00
CAD/ R	On 13/06/2014	9.85	Put	Foreign Exchange Future	244.25190	0.24425	236.36170	0.23636	244.252	13.56	0.00	0	0.00
CAD/ R	On 13/06/2014	9.86	Put	Foreign Exchange Future	249.09310	0.24909	241.10910	0.24111	249.093	13.57	0.00	0	0.00
CAD/ R	On 13/06/2014	9.86	Call	Foreign Exchange Future	341.59310	0.34159	361.60910	0.36161	341.593	13.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFK	On 12/12/2014	Can-Do Future			286.36120		286.36120		-326.28830	-326.28830			0.00	0	2,283.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			914.04070		914.04070		960.48270	960.48270			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			997.07440		997.07440		1,044.79460	1,044.79460			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			104.02990		104.02990		109.17620	109.17620			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			567.16800		567.16800		689.74490	689.74490			0.00	0	4,478.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			880.45780		880.45780		926.33260	926.33260			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			104.60160		104.60160		109.37940	109.37940			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.23130		12.23130		12.36500	12.36500		13.54	0.00	0	489.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	946.19530		0.94620	1,079.47330	1.07947	946.195	17.25	17.25	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	4.89530		0.00490	4.47330	0.00447	4.895	17.25	17.25	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	936.31480		0.93631	1,069.56600	1.06957	936.315	17.16	17.16	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	5.01480		0.00501	4.56600	0.00457	5.015	17.16	17.16	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	926.43810		0.92644	1,059.66110	1.05966	926.438	17.06	17.06	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	5.13810		0.00514	4.66110	0.00466	5.138	17.06	17.06	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.42110		12.42110	12.55790	12.55790		14.04	14.04	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	912.63240		0.91263	1,031.29820	1.03130	912.632	13.43	13.43	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	81.53240		0.08153	63.39820	0.06340	81.532	13.43	13.43	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	904.37850		0.90438	1,022.79000	1.02279	904.379	13.42	13.42	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	83.27850		0.08328	64.89000	0.06489	83.279	13.42	13.42	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	896.15400		0.89615	1,014.31040	1.01431	896.154	13.42	13.42	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	85.05400		0.08505	66.41040	0.06641	85.054	13.42	13.42	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.78480		1.78480	1.79790	1.79790		14.04	14.04	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	965.16610		0.09652	1,088.58860	0.10886	965.166	14.91	14.91	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	17.16610		0.00172	9.58860	0.00096	17.166	14.91	14.91	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	870.19270		0.08702	990.99970	0.09910	870.193	14.49	14.49	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	22.19270		0.00222	11.99970	0.00120	22.193	14.49	14.49	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	779.57370		0.07796	897.23270	0.08972	779.574	14.45	14.45	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	31.57370		0.00316	18.23270	0.00182	31.574	14.45	14.45	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.80670		1.80670	1.82090	1.82090		14.43	14.43	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,314.69350		0.13147	1,426.22830	0.14262	1,314.694	14.25	14.25	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	147.69350		0.01477	117.22830	0.01172	147.694	14.25	14.25	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,235.66580		0.12357	1,344.75380	0.13448	1,235.666	14.23	14.23	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	168.66580		0.01687	135.75380	0.01358	168.666	14.23	14.23	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,160.26820		0.11603	1,266.14240	0.12661	1,160.268	14.25	14.25	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	193.26820		0.01933	157.14240	0.01571	193.268	14.25	14.25	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			114.52454		114.52454	114.12323	114.12323		0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Call	534.54000		0.53454	133.23000	0.13323	534.540	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Call	524.54000		0.52454	123.23000	0.12323	524.540	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Call	514.54000		0.51454	113.23000	0.11323	514.540	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 07/08/2014	Bond Future			116.23081		116.23081	115.82347	115.82347		0.00	0.00	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	113.99	Call	2,240.81000		2.24081	1,833.47000	1.83347	2,240.810	0.00	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
EL28	On 07/08/2014	Bond Future	113.99	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.00	Call	2,230.81000	2.23081		1,823.47000	1.82347	2,230.810	2,230.810		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.00	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Call	2,220.81000	2.22081		1,813.47000	1.81347	2,220.810	2,220.810		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 08/05/2014	Bond Future			9.82041	81.25463		9.82153	81.24652				0.00	0	6,292.00
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	2,071.58000	2.07158		2,079.69000	2.07969	2,071.580	2,071.580		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	1,996.29000	1.99629		2,004.40000	2.00440	1,996.290	1,996.290		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	1,921.10000	1.92110		1,929.21000	1.92921	1,921.100	1,921.100		0.00	0	0.00
ES33	On 07/08/2014	Bond Future			9.92483	82.34694		9.92601	82.33854				0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	1,508.96000	1.50896		1,500.56000	1.50056	1,508.960	1,508.960		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Call	1,578.00000	1.57800		1,569.60000	1.56960	1,578.000	1,578.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Call	1,646.95000	1.64695		1,638.55000	1.63855	1,646.950	1,646.950		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.02355	79.86394		10.02404	79.86051				0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	1,831.77000	1.83177		1,828.34000	1.82834	1,831.770	1,831.770		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Call	1,899.23000	1.89923		1,895.80000	1.89580	1,899.230	1,899.230		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	1,966.59000	1.96659		1,963.16000	1.96316	1,966.590	1,966.590		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Put	0.00000	0.00000		0.00000	0.00000		0.000		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 08/05/2014	GOVI			434.81700	434.81700		433.65500	433.65500				13,044,510.00	3	299.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	71,730.00000	7.17300		83,350.00000	8.33500	71,730.000	71,730.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	71,830.00000	7.18300		83,450.00000	8.34500	71,830.000	71,830.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	71,930.00000	7.19300		83,550.00000	8.35500	71,930.000	71,930.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			441.23800	441.23800		440.06100	440.06100				0.00	0	175.00
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	187,520.00000	18.75200		199,290.00000	19.92900	187,520.000	187,520.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	187,620.00000	18.76200		199,390.00000	19.93900	187,620.000	187,620.000		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	460.01	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	187,720.00000	18.77200		199,490.00000	19.94900	187,720.000	187,720.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI			448.20100	448.20100		447.03600	447.03600				0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Put	7,890.00000	0.78900		19,540.00000	1.95400	7,890.000	7,890.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	7,990.00000	0.79900		19,640.00000	1.96400	7,990.000	7,990.000		0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 08/05/2014	Bond Future			113.65322	113.65322	112.84230	112.84230			0.00	0	472.00
I2050	On 08/05/2014	Bond Future	114.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.99	Put	1,336.78000	1.33678	2,147.70000	2.14770	1,336.780		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Put	1,346.78000	1.34678	2,157.70000	2.15770	1,346.780		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Put	1,356.78000	1.35678	2,167.70000	2.16770	1,356.780		0.00	0	0.00
I2050	On 07/08/2014	Bond Future			113.94277	113.94277	113.11980	113.11980			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Call	1,952.77000	1.95277	1,129.80000	1.12980	1,952.770		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.00	Call	1,942.77000	1.94277	1,119.80000	1.11980	1,942.770		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.01	Call	1,932.77000	1.93277	1,109.80000	1.10980	1,932.770		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		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 08/05/2014	Index Future			200.22600	200.22600	199.75500	199.75500			32,036,160.00	16	1,266.00
IGOV	On 07/08/2014	Index Future			203.20700	203.20700	202.73000	202.73000			32,513,120.00	16	90.00
IGOV	On 06/11/2014	Index Future			206.43800	206.43800	205.96700	205.96700			0.00	0	0.00
ILBI	On 08/05/2014	Index Future			542.15100	542.15100	540.80600	540.80600			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			550.00300	550.00300	548.64200	548.64200			0.00	0	210.00
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 19/03/2014	Jibar Tradeable Future			5.76000	94.24000	5.77000	94.23000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			6.00000	94.00000	6.04000	93.96000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.10000	93.90000	6.19000	93.81000			0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.47000	93.53000	6.53000	93.47000			0.00	0	2,455.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			6.57000	93.43000	6.63000	93.37000			0.00	0	1,000.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future			6.89000	93.11000	7.02000	92.98000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.99000	93.01000	7.12000	92.88000			0.00	0	2,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.58000	92.42000	7.70000	92.30000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.80000	92.20000	7.88000	92.12000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.96000	92.04000	8.03000	91.97000			0.00	0	5,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			8.10000	91.90000	8.18000	91.82000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			8.24000	91.76000	8.33000	91.67000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.03510	9.03510	9.09720	9.09720		10.04	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	895.36360	0.89536	957.44820	0.95745	895.364	15.66	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.26360	0.00026	0.24820	0.00025	0.264	15.66	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	885.37800	0.88538	947.46120	0.94746	885.378	15.57	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	0.27800	0.00028	0.26120	0.00026	0.278	15.57	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	875.39140	0.87539	937.47490	0.93747	875.391	15.47	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	0.29140	0.00029	0.27490	0.00027	0.291	15.47	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.11970	9.11970	9.18250	9.18250		10.42	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	702.42220	0.70242	760.62180	0.76062	702.422	10.77	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	22.72220	0.02272	18.12180	0.01812	22.722	10.77	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	23.60260	0.02360	18.85450	0.01885	23.603	10.76	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	693.30260	0.69330	751.35450	0.75135	693.303	10.76	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	684.21150	0.68421	742.11260	0.74211	684.211	10.74	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	24.51150	0.02451	19.61260	0.01961	24.512	10.74	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.37170	1.37170	1.37460	1.37460			0.00	0	790.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	9.10	Call	4,960.43000		4.96043		4,840.12000	4.84012	4,960.430	14.65	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.10	Put	1,667.73000		1.66773		1,810.84000	1.81084	1,667.730	14.65	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Call	5,782.16000		5.78216		5,643.58000	5.64358	5,782.160	14.72	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,306.23000		1.30623		1,431.07000	1.43107	1,306.230	14.72	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Call	8,822.85000		8.82285		8,630.27000	8.63027	8,822.850	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.75	Put	530.06000		0.53006		600.90000	0.60090	530.060	14.96	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.78809		114.21903		8.82114	113.95162		14.44	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	2,673.54000		2.67354		2,612.36000	2.61236	2,673.540	14.28	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,813.44000		6.81344		7,019.67000	7.01967	6,813.440	14.28	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,703.55000		2.70355		2,641.71000	2.64171	2,703.550	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,758.27000		6.75827		6,963.84000	6.96384	6,758.270	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,733.78000		2.73378		2,671.27000	2.67127	2,733.780	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,703.40000		6.70340		6,908.30000	6.90830	6,703.400	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	4,966.33000		4.96633		4,858.54000	4.85854	4,966.330	14.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,904.31000		3.90431		4,063.93000	4.06393	3,904.310	14.53	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.87128		116.02482		8.90467	115.76027		14.04	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	9,014.21000		9.01421		9,215.51000	9.21551	9,014.210	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	2,994.73000		2.99473		2,931.48000	2.93148	2,994.730	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,022.37000		3.02237		2,958.59000	2.95859	3,022.370	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,956.54000		8.95654		9,157.31000	9.15731	8,956.540	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,050.16000		3.05016		2,985.86000	2.98586	3,050.160	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,899.11000		8.89911		9,099.36000	9.09936	8,899.110	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	6,698.68000		6.69868		6,574.82000	6.57482	6,698.680	14.24	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,362.60000		4.36260		4,503.29000	4.50329	4,362.600	14.24	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			273.25340		273.25340		272.63296	272.63296			0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	23,263.40000		23.26340		22,642.96000	22.64296	23,263.400		0.00	0	0.00
R197	On 08/05/2014	Bond Future	249.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Call	23,253.40000		23.25340		22,632.96000	22.63296	23,253.400		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Call	23,243.40000		23.24340		22,622.96000	22.62296	23,243.400		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future			271.52080		271.52080		270.89094	270.89094			0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Call	1,530.80000		1.53080		900.94000	0.90094	1,530.800		0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Call	1,520.80000		1.52080		890.94000	0.89094	1,520.800		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Call	1,510.80000		1.51080		880.94000	0.88094	1,510.800		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.88169		104.51765		6.99218	104.45223		1.28	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,286.55000		1.28655		1,351.50000	1.35150	1,286.550	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	3.01000		0.00301		2.54000	0.00254	3.010	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	3.10000		0.00310		2.62000	0.00262	3.100	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,280.58000		1.28058		1,345.52000	1.34552	1,280.580	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	3.19000		0.00319		2.69000	0.00269	3.190	1.25	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,274.61000		1.27461		1,339.53000	1.33953	1,274.610	1.25	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.46757		101.65062		7.65480	101.58414		0.94	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	6.84	Call	107.64000		0.10764		90.66000	0.09066	107.640	5.67	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	3,654.87000		3.65487		3,936.82000	3.93682	3,654.870	5.67	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	369.20000		0.36920		317.22000	0.31722	369.200	5.73	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,243.20000		2.24320		2,490.15000	2.49015	2,243.200	5.73	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.22647		103.41331		8.33970	103.10988		5.50	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	312.72000		0.31272		274.23000	0.27423	312.720	5.37	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	4,122.58000		4.12258		4,387.52000	4.38752	4,122.580	5.37	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	566.71000		0.56671		503.25000	0.50325	566.710	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	3,120.62000		3.12062		3,360.59000	3.36059	3,120.620	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	573.74000		0.57374		509.63000	0.50963	573.740	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	3,099.95000		3.09995		3,339.27000	3.33927	3,099.950	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	580.83000		0.58083		516.08000	0.51608	580.830	5.41	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	3,079.36000		3.07936		3,318.04000	3.31804	3,079.360	5.41	0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.41054		100.88223		8.53259	100.58032		5.36	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	462.27000		0.46227		413.32000	0.41332	462.270	5.23	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,451.30000		4.45130		4,704.26000	4.70426	4,451.300	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	467.02000		0.46702		417.64000	0.41764	467.020	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	4,430.03000		4.43003		4,682.56000	4.68256	4,430.030	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	471.80000		0.47180		422.00000	0.42200	471.800	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,408.79000		4.40879		4,660.90000	4.66090	4,408.790	5.23	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	532.23000		0.53223		477.15000	0.47715	532.230	5.23	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	4,157.68000		4.15768		4,404.51000	4.40451	4,157.680	5.23	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
R2030	On 08/05/2014	Bond Future			9.02531		93.70858		9.05703	93.46172			0.00	0	1,681.00
R2030	On 08/05/2014	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	8.99	Put	275.95000		0.27595		522.81000	0.52281	275.950		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.00	Put	197.68000		0.19768		444.54000	0.44454	197.680		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.01	Put	119.50000		0.11950		366.36000	0.36636	119.500		0.00	0	0.00
R2030	On 07/08/2014	Bond Future			9.11748		91.08544		9.15027	90.83486			0.00	0	0.00
R2030	On 07/08/2014	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	8.99	Put	983.78000		0.98378		1,234.36000	1.23436	983.780		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.00	Put	906.06000		0.90606		1,156.64000	1.15664	906.060		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.01	Put	828.43000		0.82843		1,079.01000	1.07901	828.430		0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.19539		92.52596		9.22846	92.27721			0.00	0	0.00
R2030	On 06/11/2014	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	8.99	Put	1,567.29000		1.56729		1,816.04000	1.81604	1,567.290		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.00	Put	1,490.08000		1.49008		1,738.83000	1.73883	1,490.080		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.01	Put	1,412.96000		1.41296		1,661.71000	1.66171	1,412.960		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.20019		95.74706		9.20617	95.69352			0.00	0	5,914.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,501.36000		1.50136		1,447.82000	1.44782	1,501.360		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,588.56000		1.58856		1,535.02000	1.53502	1,588.560		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,675.62000		1.67562		1,622.08000	1.62208	1,675.620		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.28654		92.90356		9.29272	92.84913			0.00	0	3,280.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 07/08/2014	Bond Future	9.04	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,213.89000		2.21389	2,268.32000	2.26832		2,213.890		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,122.45000		2.12245	2,176.88000	2.17688		2,122.450		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,031.15000		2.03115	2,085.58000	2.08558		2,031.150		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.35973		94.25578	9.36542	94.20635				0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	2,799.91000		2.79991	2,750.48000	2.75048		2,799.910		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Call	2,882.53000		2.88253	2,833.10000	2.83310		2,882.530		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Call	2,965.03000		2.96503	2,915.60000	2.91560		2,965.030		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.26049		102.14757	8.36223	101.76723			7.51	0.00	0	30,006.00
R204	On 08/05/2014	Bond Future	6.04	Call	6.66000		0.00666	5.59000	0.00559		6.660	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,772.96000		8.77296	9,152.23000	9.15223		8,772.960	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	6.90000		0.00690	5.79000	0.00579		6.900	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,731.65000		8.73165	9,110.88000	9.11088		8,731.650	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	7.15000		0.00715	6.00000	0.00600		7.150	7.32	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,690.36000		8.69036	9,069.55000	9.06955		8,690.360	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.41726		99.62361	8.52612	99.23755			7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	662.98000		0.66298	587.64000	0.58764		662.980	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,213.35000		4.21335	4,524.07000	4.52407		4,213.350	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	671.82000		0.67182	595.66000	0.59566		671.820	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,185.08000		4.18508	4,494.98000	4.49498		4,185.080	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	680.75000		0.68075	603.76000	0.60376		680.750	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,156.91000		4.15691	4,465.98000	4.46598		4,156.910	7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,010.04000		1.01004	904.30000	0.90430		1,010.040	7.23	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,307.70000		3.30770	3,588.02000	3.58802		3,307.700	7.23	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.56201		101.19833	8.67697	100.81238			7.21	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	622.28000		0.62228	559.90000	0.55990		622.280	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	6,092.05000		6.09205	6,415.62000	6.41562		6,092.050	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	628.71000		0.62871	565.78000	0.56578		628.710	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	6,062.53000		6.06253	6,385.55000	6.38555		6,062.530	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	635.19000		0.63519	571.72000	0.57172		635.190	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	6,033.06000		6.03306	6,355.54000	6.35554		6,033.060	7.05	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,577.23000		1.57723	1,446.24000	1.44624		1,577.230	7.13	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	3,525.61000		3.52561	3,780.57000	3.78057		3,525.610	7.13	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.29845		96.11063	9.31464	95.95315				0.00	0	13,552.00
R2048	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.04	Put	2,579.28000		2.57928	2,736.76000	2.73676		2,579.280		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Put	2,477.15000		2.47715	2,634.63000	2.63463		2,477.150		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Put	2,375.21000		2.37521	2,532.69000	2.53269		2,375.210		0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.37759		97.40927	9.39429	97.24935				0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	2,457.39000		2.45739	2,297.47000	2.29747		2,457.390		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Call	2,548.74000		2.54874	2,388.82000	2.38882		2,548.740		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 07/08/2014	Bond Future	9.65	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	2,639.92000	2.63992		2,480.00000	2.48000	2,639.920	2,639.920	0.00	0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.45082	94.52257		9.46740	94.36602				0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	2,484.13000	2.48413		2,327.58000	2.32758	2,484.130	2,484.130	0.00	0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Call	2,574.11000	2.57411		2,417.56000	2.41756	2,574.110	2,574.110	0.00	0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	2,663.92000	2.66392		2,507.37000	2.50737	2,663.920	2,663.920	0.00	0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Put	0.00000	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.42228	97.14334		8.50735	96.77865			9.14	0.00	0	19,048.00
R207	On 08/05/2014	Bond Future	6.19	Call	7.85000	0.00785		7.00000	0.00700		7.850	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,222.64000	10.22264		10,586.48000	10.58648	10,222.640	10,222.640	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	8.13000	0.00813		7.24000	0.00724		8.130	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,174.26000	10.17426		10,538.06000	10.53806	10,174.260	10,174.260	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	8.42000	0.00842		7.50000	0.00750		8.420	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	10,125.91000	10.12591		10,489.68000	10.48968	10,125.910	10,125.910	8.90	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.56335	94.93739		8.65339	94.56730			8.92	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	884.24000	0.88424		805.07000	0.80507	884.240	884.240	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,567.93000	4.56793		4,858.85000	4.85885	4,567.930	4,567.930	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	895.45000	0.89545		815.46000	0.81546	895.450	895.450	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,535.98000	4.53598		4,826.08000	4.82608	4,535.980	4,535.980	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	906.77000	0.90677		825.95000	0.82595	906.770	906.770	8.76	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,504.16000	4.50416		4,793.43000	4.79343	4,504.160	4,504.160	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.68649	96.43832		8.78036	96.06828			8.67	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	864.03000	0.86403		794.71000	0.79471	864.030	864.030	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	6,373.31000	6.37331		6,674.03000	6.67403	6,373.310	6,373.310	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	872.78000	0.87278		802.87000	0.80287	872.780	872.780	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	6,339.72000	6.33972		6,639.85000	6.63985	6,339.720	6,339.720	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	881.59000	0.88159		811.09000	0.81109	881.590	881.590	8.46	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	6,306.21000	6.30621		6,605.75000	6.60575	6,306.210	6,306.210	8.46	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.54158	91.60033		8.61037	91.26888			10.67	0.00	0	11,022.00
R208	On 08/05/2014	Bond Future	6.29	Call	6.86000	0.00686		6.45000	0.00645	6.860	6.860	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,728.18000	11.72818		12,059.22000	12.05922	11,728.180	11,728.180	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	7.11000	0.00711		6.69000	0.00669	7.110	7.110	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,672.42000	11.67242		12,003.45000	12.00345	11,672.420	11,672.420	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	7.38000	0.00738		6.94000	0.00694	7.380	7.380	10.40	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,616.70000	11.61670		11,947.71000	11.94771	11,616.700	11,616.700	10.40	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.66337	92.95408		8.73554	92.61771			10.47	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,037.13000	1.03713		967.08000	0.96708	1,037.130	1,037.130	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,232.45000	5.23245		5,498.77000	5.49877	5,232.450	5,232.450	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,195.91000	5.19591		5,461.49000	5.46149	5,195.910	5,195.910	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,049.96000	1.04996		979.17000	0.97917	1,049.960	1,049.960	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,062.89000	1.06289		991.37000	0.99137	1,062.890	1,062.890	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,159.51000	5.15951		5,424.36000	5.42436	5,159.510	5,159.510	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	1,807.00000	1.80700		1,696.82000	1.69682	1,807.000	1,807.000	10.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,619.87000	3.61987		3,846.06000	3.84606	3,619.870	3,619.870	10.42	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.77552	91.02354		8.85008	90.68752			10.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/11/2014	Bond Future	7.44	Call	964.84000		0.96484		904.02000	0.90402	964.840	10.08	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	7,252.38000		7.25238	7,527.58000	7.52758	7,252.380	10.08	0.00	0	0.00	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	974.78000		0.97478	913.42000	0.91342	974.780	10.08	0.00	0	0.00	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	7,213.29000		7.21329	7,487.95000	7.48795	7,213.290	10.08	0.00	0	0.00	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	984.80000		0.98480	922.90000	0.92290	984.800	10.08	0.00	0	0.00	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	7,174.30000		7.17430	7,448.42000	7.44842	7,174.300	10.08	0.00	0	0.00	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,546.93000		2.54693	2,415.37000	2.41537	2,546.930	10.26	0.00	0	0.00	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,802.03000		3.80203	4,006.49000	4.00649	3,802.030	10.26	0.00	0	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 08/05/2014	Bond Future			9.12868		73.65893	9.12948	73.65303			20.47	0.00	0	25,105.00
R209	On 08/05/2014	Bond Future	7.84	Call	207.27000		0.20727	225.83000	0.22583	207.270	19.99	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,760.40000		10.76040	10,784.86000	10.78486	10,760.400	19.99	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	212.92000		0.21292	231.79000	0.23179	212.920	19.99	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,675.39000		10.67539	10,700.16000	10.70016	10,675.390	19.99	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,590.63000		10.59063	10,615.73000	10.61573	10,590.630	19.99	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	218.68000		0.21868	237.88000	0.23788	218.680	19.99	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	956.06000		0.95606	997.78000	0.99778	956.060	20.11	0.00	0	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	5,831.36000		5.83136	5,878.98000	5.87898	5,831.360	20.11	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,238.60000		2.23860	2,290.03000	2.29003	2,238.600	20.35	0.00	0	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	3,197.17000		3.19717	3,254.50000	3.25450	3,197.170	20.35	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	1,541.15000		1.54115	1,593.17000	1.59317	1,541.150	20.64	0.00	0	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,200.63000		4.20063	4,246.75000	4.24675	4,200.630	20.64	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,803.80000		4.80380	4,846.55000	4.84655	4,803.800	20.73	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,249.21000		1.24921	1,297.86000	1.29786	1,249.210	20.73	0.00	0	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,386.44000		5.38644	5,425.63000	5.42563	5,386.440	20.81	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,021.53000		1.02153	1,066.62000	1.06662	1,021.530	20.81	0.00	0	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	859.60000		0.85960	901.50000	0.90150	859.600	20.88	0.00	0	0	10,000.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,888.35000		5.88835	5,924.35000	5.92435	5,888.350	20.88	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future			9.20583		74.74760	9.20666	74.74157			20.94	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,613.40000		3.61340	3,648.38000	3.64838	3,613.400	20.84	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	4,835.07000		4.83507	4,876.08000	4.87608	4,835.070	20.84	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,646.29000		3.64629	3,681.27000	3.68127	3,646.290	20.84	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	4,793.38000		4.79338	4,834.39000	4.83439	4,793.380	20.84	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,679.34000		3.67934	3,714.32000	3.71432	3,679.340	20.85	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	4,751.97000		4.75197	4,792.98000	4.79298	4,751.970	20.85	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future			9.27572		72.78135	9.27594	72.77977			20.97	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,144.32000		4.14432	4,173.17000	4.17317	4,144.320	20.85	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,241.93000		6.24193	6,272.36000	6.27236	6,241.930	20.85	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,175.71000		4.17571	4,204.57000	4.20457	4,175.710	20.85	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,198.32000		6.19832	6,228.76000	6.22876	6,198.320	20.85	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,207.22000		4.20722	4,236.09000	4.23609	4,207.220	20.86	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,154.94000		6.15494	6,185.39000	6.18539	6,154.940	20.86	0.00	0	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

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/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 08/05/2014	Bond Future			159.12889		159.12889		158.57595	158.57595			0.00	0	719.00
R210	On 08/05/2014	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Put	861.11000		0.86111		1,414.05000	1.41405	861.110		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Put	871.11000		0.87111		1,424.05000	1.42405	871.110		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Put	881.11000		0.88111		1,434.05000	1.43405	881.110		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future			161.49946		161.49946		160.93833	160.93833			0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Call	2,509.46000		2.50946		1,948.33000	1.94833	2,509.460		0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Call	2,499.46000		2.49946		1,938.33000	1.93833	2,499.460		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Call	2,489.46000		2.48946		1,928.33000	1.92833	2,489.460		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	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 08/05/2014	Bond Future			127.59711		127.59711		127.46672	127.46672			0.00	0	390.00
R211	On 08/05/2014	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	129.99	Put	2,392.89000		2.39289		2,523.28000	2.52328	2,392.890		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.00	Put	2,402.89000		2.40289		2,533.28000	2.53328	2,402.890		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Put	2,412.89000		2.41289		2,543.28000	2.54328	2,412.890		0.00	0	0.00
R211	On 07/08/2014	Bond Future			127.94016		127.94016		127.80776	127.80776			0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Put	49.84000		0.04984		182.24000	0.18224	49.840		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Put	59.84000		0.05984		192.24000	0.19224	59.840		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Put	69.84000		0.06984		202.24000	0.20224	69.840		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Call	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 08/05/2014	Bond Future			128.97449		128.97449		128.89309	128.89309			0.00	0	21,797.00
R212	On 08/05/2014	Bond Future	131.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	131.99	Put	3,015.51000		3.01551		3,096.91000	3.09691	3,015.510		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Put	3,025.51000		3.02551		3,106.91000	3.10691	3,025.510		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Put	3,035.51000		3.03551		3,116.91000	3.11691	3,035.510		0.00	0	0.00
R212	On 07/08/2014	Bond Future			129.18601		129.18601		129.10326	129.10326			0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Call	196.01000		0.19601		113.26000	0.11326	196.010		0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Call	186.01000		0.18601		103.26000	0.10326	186.010		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	Call	176.01000		0.17601		93.26000	0.09326	176.010		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.00158		84.21939		9.02805	84.02155		18.34	0.00	0	21,730.00
R213	On 08/05/2014	Bond Future	7.64	Call	183.73000		0.18373		188.22000	0.18822	183.730	17.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,356.51000		11.35651		11,558.84000	11.55884	11,356.510	17.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	188.73000		0.18873		193.23000	0.19323	188.730	17.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.65	Put	11,271.81000		11.27181		11,474.15000	11.47415	11,271.810	17.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	193.84000		0.19384		198.35000	0.19835	193.840	17.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,187.34000		11.18734		11,389.69000	11.38969	11,187.340	17.88	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.08385		85.46370		9.11115	85.26288		18.36	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,350.34000		3.35034		3,297.13000	3.29713	3,350.340	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,176.07000		5.17607		5,323.68000	5.32368	5,176.070	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,382.32000		3.38232		3,328.58000	3.32858	3,382.320	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,132.04000		5.13204		5,279.12000	5.27912	5,132.040	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,414.48000		3.41448		3,360.21000	3.36021	3,414.480	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,088.28000		5.08828		5,234.83000	5.23483	5,088.280	18.20	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.15971		83.27117		9.18714	83.07235		18.36	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,018.48000		4.01848		3,957.61000	3.95761	4,018.480	18.19	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,388.30000		6.38830		6,526.25000	6.52625	6,388.300	18.19	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,049.70000		4.04970		3,988.39000	3.98839	4,049.700	18.19	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,343.91000		6.34391		6,481.42000	6.48142	6,343.910	18.19	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,081.05000		4.08105		4,019.31000	4.01931	4,081.050	18.19	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,299.74000		6.29974		6,436.82000	6.43682	6,299.740	18.19	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.22120		74.41409		9.23222	74.32999		21.74	0.00	0	5,055.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,089.28000		2.08928		2,111.10000	2.11110	2,089.280	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	3,891.65000		3.89165		3,997.57000	3.99757	3,891.650	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,120.58000		2.12058		2,142.19000	2.14219	2,120.580	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	3,843.47000		3.84347		3,949.18000	3.94918	3,843.470	21.61	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,152.17000		2.15217		2,173.54000	2.17354	2,152.170	21.62	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	3,795.71000		3.79571		3,901.18000	3.90118	3,795.710	21.62	0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.29746		75.42031		9.30881	75.33492		21.68	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	5,308.90000		5.30890		5,297.43000	5.29743	5,308.900	21.88	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	3,520.17000		3.52017		3,594.09000	3.59409	3,520.170	21.88	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	5,349.04000		5.34904		5,337.30000	5.33730	5,349.040	21.89	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	3,488.16000		3.48816		3,561.81000	3.56181	3,488.160	21.89	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	5,389.30000		5.38930		5,377.29000	5.37729	5,389.300	21.89	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	3,456.39000		3.45639		3,529.77000	3.52977	3,456.390	21.89	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.36783		73.32405		9.37889	73.24190		21.73	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	6,304.17000		6.30417		6,285.79000	6.28579	6,304.170	21.83	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	4,327.26000		4.32726		4,391.03000	4.39103	4,327.260	21.83	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	6,343.02000		6.34302		6,324.43000	6.32443	6,343.020	21.83	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	4,295.21000		4.29521		4,358.77000	4.35877	4,295.210	21.83	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	6,381.94000		6.38194		6,363.15000	6.36315	6,381.940	21.84	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	4,263.36000		4.26336		4,326.72000	4.32672	4,263.360	21.84	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,520.18000		21,520.18000		21,706.70000	21,706.70000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.97300		4.97300		4.99890	4.99890		9.02	4,973.00	1	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	35.87660		0.03588		60.14860	0.06015	35.877	9.20	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	52.87660		0.05288		51.24860	0.05125	52.877	9.20	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	57.90240		0.05790		55.62070	0.05562	57.902	9.02	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	30.90240		0.03090		54.52070	0.05452	30.902	9.02	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	27.92720		0.02793		50.20660	0.05021	27.927	9.21	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	64.92720		0.06493		61.30660	0.06131	64.927	9.21	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.91860		4.91860		4.94470	4.94470		11.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	77.25110		0.07725		89.45660	0.08946	77.251	11.88	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	198.65110		0.19865		184.75660	0.18476	198.651	11.88	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	73.96940		0.07397		85.94620	0.08595	73.969	11.89	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	205.36940		0.20537		191.24620	0.19125	205.369	11.89	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	70.79540		0.07080		82.54500	0.08255	70.795	11.90	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	212.19540		0.21220		197.84500	0.19785	212.195	11.90	0.00	0	0.00

**Total for Derivatives :** **1,665,395,763.00**    **154,672**    **4 251 017.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.87652			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.87000		105.03075		7.87000	105.00835			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.14671			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			9.41000		103.48032		9.41000	103.45403			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	99.93300			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.02793			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			10.27500		94.94713		10.27500	94.92085			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			8.17000		103.34201		8.17000	103.31916		157,250,441,000,000.00	19,247,300,000	7,250,000,000.00	
AB07	On 07/03/2014	Spot Bond			7.13500		108.63012		7.13500	99.82437		336,772,000,000.00	47,200,000	3,030,000,000.00	
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.49144			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			9.58000		105.14684		9.58000	105.11966			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			1.60000		136.31542		1.60000	136.30478			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.70000		125.14914		2.70000	256.14208			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.01917			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	101.24773			0.00	140,000,000	70,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.72032			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.27938			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000		100.00000		0.00000	101.33757			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000		100.00000		0.00000	101.37621			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond			0.00000		100.00000		0.00000	100.86491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	8.63000	108.04016		8.63000	108.01495			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.24440			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.38500	104.57081		8.38500	104.54708			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.68882			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13623			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.88152			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.75384			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.98643			0.00	0	15,000,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.17438			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.38958			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.89989			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.50829			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.05000	137.51973		6.05000	132.40020			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.40000	127.06744		3.40000	127.05129			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.35000	114.15163		4.35000	114.13426			174,000,000,000.00	40,000,000	620,000,000.00
ABLI05	On 18/02/2018	Spot Bond	5.20000	98.03754		5.20000	98.02031			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.32000	99.89611		6.32000	99.87555			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.98000	108.98065		11.98000	108.94563			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.33023			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.39944			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.50434			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.58161			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.85000	107.71450		4.85000	107.69665			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	44.72639		100.00000	44.61563			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.44000	161.74483		2.44000	161.72858			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	155.85694		2.76000	155.83990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN09		On 27/06/2023	Spot Bond	2.47000	162.54915	2.47000	162.53268			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.20000	167.91634	2.20000	167.90051			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	8.97625	71.39021	8.97625	71.37340			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	8.97625	71.39021	8.97625	71.37340			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	89.87000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.22114			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	89.95000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	88.83000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	89.13000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	85.94000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	85.29000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.84208			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.72793			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	84.92000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	7.92500	102.25233	7.92500	102.23049			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	85.00000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.67000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	85.13000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03033			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	8.16000	113.74546	8.16000	113.72032			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.73457			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	82.42000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	82.39000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.99000	90.97891	2.99000	98.75937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.90000		97.62075		2.90000	145.58378			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.80000		110.59306		2.80000	191.66414			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	80.92000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	10.21500		85.68924		10.21500	85.66566			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	90.48000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	108.12469			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	86.64000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.40500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	10.10000		104.77117		10.10000	104.74282			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	10.04500		105.17087		10.04500	105.14256			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.67500		88.01255		9.67500	87.98972			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.23000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.09000			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	10.14000		104.48187		10.14000	104.45349			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	86.23000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.48057			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.53956			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.28000		106.42637		9.28000	106.39971			0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond	7.82000		103.21607		7.82000	103.19420			2,346,000,000,000.00	300,000,000	670,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.71500		94.97635		9.71500	94.95160			8,743,500,000,000.00	900,000,000	300,000,000.00
ABS7	On 11/09/2026	Spot Bond	10.30000		93.67425		10.30000	93.64826			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.52000		105.77854		8.52000	105.75417			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.30000		131.31768		2.30000	128.77990			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.51000		205.19164		2.51000	259.95116			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.54000		121.38086		1.54000	124.07862			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.47000		120.53953		2.47000	122.94830			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		46.06458		100.00000	45.95051			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.32000		107.75154		12.32000	107.71595			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.15797			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.67194		100.00000	2.66533			0.00	0	200,000,000.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.16201			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.21919			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		15.92603		100.00000	15.88659			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.15393			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		61.55725		11.00000	61.53965			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		15.92603		100.00000	15.88659			0.00	0	500,000,000.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.42790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.58167			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.35932			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.40566			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.42604			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.60292			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.60292			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.60636			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.32228			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.60636			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.59946			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	87.64734			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.29624			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.15836			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.37790			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.42401			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.44250			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.40545			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.32228			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.17000	101.19598	10.17000	101.14404			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.21116			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.53957			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.23179			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
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	81.20466			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	168.44130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	168.51961			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.35925			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.15568			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.15568			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.31289			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.30177			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.39066			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.90019			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.38916			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59510			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.25143			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.37580			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.57225			0.00	0	494,320,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.20534			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.36483			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.14063			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.12021			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33538			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18705			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.15549			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21675			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33167			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.26675			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.19262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21304			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.50838		10.23000	104.47958			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.23325			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20190			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.69318			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.67615			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.13896			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.35000	99.62415		10.35000	99.59654			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32603			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.62877		1.75000	110.72582			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21118			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.21468			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30155			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.34772			0.00	4,000,000,000	2,000,000,000.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.25538			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.33848			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.07368			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39386			0.00	0	2,100,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.40106			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.35694			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.67467			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.33848			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.29351			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.37215			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.39624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.20172			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.22956			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.40188			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.39017			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49534			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.31079			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48057			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.05857			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49534			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.39211			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.42154			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.42154			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	123.18475			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	124.05762			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.21843			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.20549			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.10926			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.24060			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.24614			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.30155			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.22028			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.21843			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.34259			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.28503			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.56668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP04	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	100.00000		76.93366		100.00000	100.00000		1,080,000,000,000,000.00	10,800,000,000	10,000,000,000.00	
AER01U	On 18/11/2016	Spot Bond	100.00000		8.78597		100.00000	8.76397			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.09470			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.10464			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.11124			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.61859			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.69395			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.79431			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.59143			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.91500		97.89453		8.91500	97.87108			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.80056			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.95337			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.33000		100.93901		9.33000	100.91358			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.74000		115.41022		9.74000	115.38007			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		63.69105		100.00000	63.53334			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	8.22000		109.96410		8.22000	109.93962		544,164,000,000.00	66,200,000	2,900,000,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000		60.59390		100.00000	60.44385			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.27796		100.00000	15.24396			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.15000		150.68714		3.15000	150.66909			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.45107			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.27809			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.24656			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.67279			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.29107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.14561			0.00	0	1,100,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.31065			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.12601			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.37680			0.00	40,000,000,000	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.03960			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.82000		103.92151		9.82000	103.89414			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.11032			0.00	600,000,000	300,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.62876			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.88388			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.86928			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	99.86493			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.25000		98.86662		10.25000	98.83947			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	8.12000		109.93481		8.12000	109.91077			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.13779			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.02571			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.36500		103.74303		8.36500	103.71968			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.73000		104.64775		9.73000	104.62043			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.89646		103.20461		11.89646	102.62442			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.75564		101.44577		11.75564	101.56630			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.80648		101.32552		11.80648	101.49334			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.51611			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.85731		101.11003		11.85731	101.31936			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.74167		99.15158		12.74167	98.93575			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.55485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.55485			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.55492			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		12.14646	99.68524		12.14646	100.53893			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		12.05867	101.95498		12.05867	101.22082			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.75564	101.44577		11.75564	101.56630			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.99884	100.99280		11.99884	101.25638			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		11.18907	94.19966		11.18907	100.59755			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.46968			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.45483			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.45483			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.37040			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.88957			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.15311	100.02385		11.15311	100.61324			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.50500	98.19696		12.50500	97.92895			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.36770			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.43000	64.44823		12.43000	95.29933			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.88949			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.32260			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	86.43612		9.28000	101.46315			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.43181			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		12.22000	63.41659		12.22000	95.16907			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.38576			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.42414			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.42414			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.74462			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.36733			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.02411			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.43839			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.90382			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.88959			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.43839			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.77758			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.89646	103.64393		14.89646	103.07741			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		16.15824	100.79530		16.15824	100.58165			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		15.04128	100.30216		15.04128	101.04094			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.92156			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.92156			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.92156			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.99783			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.94185			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.95548		100.00000	13.92901			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.58055		100.00000	21.52710			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.64072		100.00000	19.59209			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.12390		100.00000	12.09388			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.14350		100.00000	12.11310			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.65838		100.00000	14.62208			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.70124		100.00000	12.66978			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	93.73058		100.00000	93.50363			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.57393			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.58278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.62215			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.41000	102.78258		2.41000	169.05039			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.66000	95.10844		8.66000	135.08218			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.66000	96.48400		8.66000	135.46806			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	9.04500	95.62809		9.04500	95.60485			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.38506			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.55570			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.24709			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.91000	96.98517		8.91000	96.96182			0.00	0	305,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.45593			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.59534			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.61000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.65885			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.70767			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.84387			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	14.71129		100.00000	14.67486			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.51205			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.53759			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.54854			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.55218			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.59591			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.65415			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.20746		100.00000	9.18466			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.20746		100.00000	9.18466			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22149			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.32815			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.35724			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		9.28000	102.75487		9.28000	102.72913			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44448			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.59942			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.60467		100.00000	6.58832			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.60467		100.00000	6.58832			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.83500	102.03778		6.83500	102.01924		1,367,000,000,000.00		200,000,000	200,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.62291			0.00	0	150,000,000.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.89365			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.24613			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	97.20231			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.82022			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00748			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.02165			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.08434			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.08873			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.09669			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.12964			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.10760			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	44.80518		100.00000	44.69299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.93192	100.00000	14.89495				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	100.14284				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	8.18500		107.28050	8.18500	107.25674				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	10.38000		113.02046	10.38000	112.98887				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.71571				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.67606				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	10.03000		104.19525	10.03000	104.16708				0.00	0	650,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.13000		102.67900	12.13000	102.64561				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.64129				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.38000		97.81311	12.38000	97.78066				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.36036				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	10.27000		100.37629	10.27000	100.34853			1,027,000,000,000.00	100,000,000	50,000,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	100.05327				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.82000		93.33086	12.82000	93.29882				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.47321				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	101.87206				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.39536				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	11.00000		91.61538	11.00000	91.58828				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.49000		114.42319	10.49000	114.39105				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.34000		110.38169	10.34000	110.35112				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.68000		114.98288	9.68000	114.95286				0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.26507				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.63000		104.00190	12.63000	103.96673				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.28642				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.58870				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.36968			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.19712			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.38526			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.89595			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.95595			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.21341			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.21116			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.22304			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.69333			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.27121			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	90.74780	100.00000	100.00000	90.53578			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	90.74780	100.00000	100.00000	90.53578			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	90.74780	100.00000	100.00000	90.53578			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.35935			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	90.74780	100.00000	100.00000	90.53578			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.48710			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.77373			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.56510	10.11000	10.11000	101.53743			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.77373			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.90936			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	114.40161	2.76000	2.76000	114.38904			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	104.94602			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	111.41784	3.14000	3.14000	114.22965			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	99.97767	8.25000	8.25000	99.95534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.77373			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.77373			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	121.12623		3.10000	115.61616			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.74100		2.40000	115.25066			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.97782			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.14934			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.73275			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		9.22000	101.48924		9.22000	101.46412			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.75588			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.74392			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.64210			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.65362			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		9.27000	101.63159		9.27000	101.60630			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		9.27000	101.63159		9.27000	101.60630			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.44859			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	105.38870			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		9.32000	100.34700		9.32000	100.32188			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.39642			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.55578			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.65585			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.65585			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	96.95612		100.17539	96.47539			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.91894			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.23650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.41789			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.03686			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.03930			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.07576		9.35000	100.05050			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.07576		9.35000	100.05050			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.01844			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.01849			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	92.61636			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.06159			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.24671			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.06038			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.06223			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.06223			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.06223			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.06223			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.06223			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.09217			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14186			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14186			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14186			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14186			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14186			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.15017			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		10.15000	102.14449		10.15000	102.11656			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.14945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.18131			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.18131			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.53263			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.60959			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.05908			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28309			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.27386			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29451			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.03743			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.02259			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29080			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.51318			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.82262			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.15028			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.05747			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.23690			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44922			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44922			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44922			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44922			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.33034			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.96057			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61247			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33289			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.72636			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22188			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31629			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09786			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.50206			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24389			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24389			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23873			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.85698			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	103.05573			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	127.42386			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.27426			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.97372			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	123.42211			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	123.68540			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	127.36352			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.27120			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.49500	92.15195		11.49500	92.12351			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		12.01500	93.84417		12.01500	93.81393			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17608			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.51746			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.26484			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.57604			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.59500			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	107.25649		8.80500	102.84857			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.31079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46341			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	120.14481			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.37910			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.40678			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.51378			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.42154			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.04765			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.04765			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.04765			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.58180			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.07928			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.54815			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17608			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	109.36426			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	109.42161			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.11346			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50594			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.78462			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18392			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.04918			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.65566			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.22957			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.46213			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.49973			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.32271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.10463			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14474			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.46973			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.05179			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.05179			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	99.95966			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.38332			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.05570			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.05389			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.47784			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.47449			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.46992			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.82309		10.55000	100.60000			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.67500	101.05536		10.67500	101.59510			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.45778			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.52443			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.81500	103.01620		12.81500	103.57117			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.39046			0.00	5,000,000,000	5,000,000,000.00
CLN367	On 06/08/2023	Spot Bond		12.84500	99.79076		12.84500	99.68310			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		11.27500	99.44176		11.27500	99.34082			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		100.00000	9.79032		100.00000	0.02613			0.00	0	8,000,000,000.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.75483		7.01000	38.36609			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	142.13196			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond		9.04500	95.62809		9.04500	129.08238			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.66000	30.83862		8.66000	135.08218			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.66000	31.24120		8.66000	135.46806			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	88.49347			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	88.39509			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.92027			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.92027			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.41492			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.31115			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33160			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33848			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.57604			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.20180			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.77000	110.11037		9.77000	107.82827			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.73000	99.54880		9.73000	99.52283			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.91000	110.21194		10.91000	110.17978			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		9.12000	105.07563		9.12000	105.04989			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		10.50000	106.03208		10.50000	106.00210			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.80500	93.99644		10.80500	93.96927			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.39000	95.84158		11.39000	95.81241			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.39000	88.69371		11.39000	88.66672			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.96235			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.96137			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.90545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.44890			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.43668			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.01468			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.82000		95.98241		11.82000	97.14039			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.16168		100.00000	12.13156			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.49551			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	9.00500		96.40437		9.00500	96.38092			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.92777			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	100.00000		76.91335		100.00000	100.00000			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.44484			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.38703			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.24176			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.78094			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.39622			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.46947			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	8.00000		117.43932		8.00000	117.41401			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.21000		101.59182		9.21000	101.56656		14,145,317,571,000.00	1,535,865,100	4,926,965,100.00	
DV23	On 27/02/2023	Spot Bond	9.55500		102.64674		9.55500	102.62071		74,869,842,138,000.00	7,835,671,600	8,336,371,600.00	
DV24	On 18/02/2024	Spot Bond	9.66500		100.39332		9.66500	100.36715			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.90500		101.75123		9.90500	101.72406			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.18742			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.22901			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.12394			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.80000		123.65691		8.80000	123.62751			0.00	0	1,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.73948			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		104.36285		0.10000	131.57956			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.30000		114.61819		2.33000	114.20226		5,750,000,000,000.00	2,500,000,000	6,390,000,000.00	
EL29	On 19/11/2029	Spot Bond	2.34000		101.69191		2.34000	101.68191			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.43000		100.56729		2.43000	100.55716			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.40000		101.59255		10.40000	101.56409			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.25000		107.31153		10.25000	107.28190			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.44000		100.75274		10.44000	100.72442			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.75500		91.05421		10.75500	95.32290			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.13546			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.21224			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.33651			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.12053			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.10412			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		93.75000		100.00000	93.26425			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		101.91708		100.00000	101.64816			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		90.83241		100.00000	90.61302			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		82.57919		100.00000	82.39278			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.74003		3.00000	128.72507			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	12.18000		102.88507		12.18000	102.85148			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	105.55596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.58397			0.00	0	0.00
EQS06		On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.97084			0.00	0	0.00
EQS07		On 09/04/2018	Spot Bond	10.74000	83.23824		10.74000	96.51712			0.00	0	0.00
EQS08A		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.96878			0.00	40,000,000	20,000,000.00
EQS09		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.95796			0.00	0	5,000,000.00
ERS3A8		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.20040			0.00	0	0.00
ERS3B2		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.18463			0.00	0	0.00
ERS3B3		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.18008			0.00	0	0.00
ERS3C2		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.20404			0.00	0	0.00
ERS3C3		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.19794			0.00	0	0.00
ERSA11		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.17125			0.00	0	0.00
ERSA12		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.17619			0.00	0	0.00
ERSA14		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.16694			0.00	0	0.00
ERSA15		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.17411			0.00	0	0.00
ERSA16		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.16551			0.00	0	0.00
ERSA17		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.17149			0.00	0	0.00
ES15		On 30/08/2015	Spot Bond	7.65000	103.99277		7.65000	100.09791			749,700,000,000.00	98,000,000	298,000,000.00
ES18		On 20/04/2018	Spot Bond	8.53500	105.73555		8.53500	105.71128			657,467,266,500.00	77,031,900	11,753,408,000.00
ES23		On 25/01/2023	Spot Bond	9.09000	106.37153		9.09000	106.34541			63,829,704,573,000.00	7,021,969,700	1,222,800,000.00
ES26		On 02/04/2026	Spot Bond	9.25000	93.11376		9.25000	93.09064			639,129,675,000.00	69,095,100	5,642,600,000.00
ES33		On 15/09/2033	Spot Bond	9.73000	84.07160		9.73000	84.04953			1,421,618,330,139,000.00	46,106,714,300	114,115,016,900.00
ES42		On 25/04/2042	Spot Bond	9.93000	89.43632		9.93000	89.41251			0.00	0	8,300,000,000.00
FIFB01		On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.03791			0.00	0	0.00
FIFB02		On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.68036			0.00	0	0.00
FIFB03		On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.10857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.96638			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.66056			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.74647			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.91124		100.00000	10.88392			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.61853		100.00000	10.59194			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.27790			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.33583			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.45164			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.56737			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.42000	104.92332		7.42000	104.90221			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		10.22000	95.14999		10.22000	95.12393			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.25590			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.25583			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.52690			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.74299			0.00	0	30,000,000.00
FRBC21	On 21/12/2018	Spot Bond		12.02000	102.12937		12.02000	102.09662			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.95508			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.57000	121.27979		2.57000	122.08063			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.54000	126.71361		2.54000	259.34519			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.70000	95.55736		2.70000	95.54704			0.00	0	183,000,000.00
FRBI28	On 31/03/2028	Spot Bond		2.88000	97.84638		2.88000	145.92035			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.69000	112.37068		2.69000	194.74545			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		8.43000	113.34184		8.43000	113.31599			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.97700	59.53996		7.97700	58.84933			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.48700	38.03371		9.48700	37.12688			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond		9.72000	36.77694		9.72000	35.84837			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.14676			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.05932			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.59306			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.41263			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.05763			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.05763			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	99.86436			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.05662			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.60033			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.85699			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35941			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.51140			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.83873			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.15526		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.15526		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.82795			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.49534			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41601			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.63368			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.46766			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.12477		6.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC126		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.57277			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.98332			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.91895			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	13.98568	100.09221	13.95102			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.31448			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	111.35924			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	101.59261			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.80383			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.05286			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	105.96165			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.47423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.49280			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.34638			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.38464			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.87296			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.27026			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.25254			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.35694			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.38177		13.22500	55.36176			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.26831			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.27016			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.95225			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.33664			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.94500	87.11682		3.94500	90.11687			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.40309			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.40309			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.10774			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17608			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.57625			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.18364			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.31079			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.27570			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.49417			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.52669			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.31931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.48887			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.59568			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.78094			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.36986			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.96508			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.20232			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.07251			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.70063			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.50638			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.69124			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.47974			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.47056			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.74624			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.23895			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.51704			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.81000		114.44677		3.81000	111.88042			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.50016			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.51683			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.79000		105.15448		3.79000	112.03704			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.88000		98.95936		1.88000	121.35212			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.81000		102.40834		3.81000	111.88042			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.86000		101.49968		2.86000	119.56581			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.93000		102.42138		2.93000	124.77158			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.59713			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.00496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.05443			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.09313			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.28517			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.48908			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	105.37862			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.76318			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.69283			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.42708			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.89959			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.42523			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	104.23127			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	94.84080			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.12546			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.87655	100.00000	9.85209				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		16.69423	100.00000	16.65289				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		5.00000	142.51556		5.00000	142.49127			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.48878			0.00	40,000,000	20,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.43462			0.00	0	600,000,000.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.77209			0.00	20,800,000	10,400,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.92959			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.68420			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.08032			0.00	0	50,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.12601			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	100.00000		0.00000	82.77553			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.96000	88.54244		2.96000	115.21754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.56873			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.00127		10.38000	100.97252			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	101.00127		10.38000	100.97252			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.51066			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.34579			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.62912			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		3.05000	121.80763		3.05000	249.30066			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.55000	126.61514		2.55000	259.14358			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.27000	119.76259		3.27000	245.11368			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.94000	98.86926		2.94000	118.93022			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.49641			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.47000	122.96081		2.47000	119.18895			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.67690			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.91786			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.45220			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.94000	91.93644		2.94000	91.92591			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.94107		104.97509	14.90243			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	21.89746		101.07593	21.84271			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	13.30647		100.44759	13.27339			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.19788			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	20.13864		100.76967	20.08842			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		2.52000	102.38621		2.52000	102.37568			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.78349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond		2.66000	93.92639		2.66000	101.95984			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.33844			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.69000	93.65405		2.69000	101.66413			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.95690			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.75000	124.66504		2.75000	323.27624			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.89274			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.34051			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.32121			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.30597			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.98061			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.96189			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.13122			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.89006			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.52500	105.16898		6.52500	100.90260			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		7.21000	105.52538		7.21000	105.50474			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		8.22000	103.14392		8.22000	103.12096			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.63000	103.47723		8.63000	103.45308			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.79000	109.71454		8.79000	109.68861			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		9.25000	101.47037		9.25000	101.44503			0.00	0	990,000,000.00
FRX20	On 01/10/2020	Spot Bond		9.46000	100.14272		9.46000	100.11729			0.00	0	5,000,000.00
FRX23	On 28/02/2023	Spot Bond		10.01500	86.74588		10.01500	86.72246			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		10.07000	106.71250		10.07000	106.68370			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		10.41000	96.28945		10.41000	97.48364			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.81500	90.02692		10.81500	90.00074			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.59000	79.49746		10.59000	79.47492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A1		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.02366			0.00	0	0.00
FS1A2		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.08113			0.00	0	0.00
FS1A3		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.12756			0.00	0	0.00
FS1A4		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.14612			0.00	0	0.00
FS1A5		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.19246			0.00	0	0.00
FS1B1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.26664			0.00	0	0.00
FS1C1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.32226			0.00	0	0.00
FS1D1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.56317			0.00	0	0.00
FS2A1		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.09877			0.00	0	0.00
FS2A2		On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.10414			0.00	0	0.00
FS2A3		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.10888			0.00	0	0.00
FS2A4		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.11004			0.00	0	0.00
FS2A5		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.11323			0.00	0	20,000,000.00
FS2B1		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.11806			0.00	0	0.00
FS2C1		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.12208			0.00	0	0.00
FS2D1		On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.13974			0.00	0	0.00
GBL01		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.17061			0.00	0	0.00
GFC03		On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.85019			0.00	0	0.00
GFC04		On 11/04/2017	Spot Bond	10.08000	102.04205		10.08000	102.01448			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
GPT28		On 05/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.40130			0.00	0	0.00
GRA310		On 18/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.70274			0.00	0	0.00
GRB94		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.08087			0.00	0	0.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.44358			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.45567			0.00	0	100,000,000.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.47903			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.50800			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.54817			0.00	0	0.00
GRH1YU		On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01		On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.77218			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.99471			0.00	0	50,000,000.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.71416			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.31755			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.86951			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.40695			0.00	0	0.00
GRT07		On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.10269			0.00	0	0.00
GRX01U		On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.94760			0.00	0	0.00
GSIS02		On 24/02/2015	Spot Bond	100.00000	54.73088		100.00000	51.45739			0.00	0	62,000,000,000.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.25639			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.62048			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.60249			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36786			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.45207			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.45764			0.00	0	0.00
HILC10		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.49410			0.00	0	0.00
HILC11		On 07/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.37380			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.63368			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.78356		100.89417		8.78356	95.57681			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.66886			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	9.13567		100.92947		9.13567	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.71405			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.58516		100.97828		9.58516	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.76926			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.71510			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.82259			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.85665			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.18810			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		95.44921		9.89000	100.24028			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.94000		104.60892		8.94000	104.58365			0.00	0	3,020,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.32000		128.90352		2.32000	263.82887			0.00	0	8,880,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.30000		131.62038		2.30000	264.24110			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.71000		96.62175		9.71000	96.59644			0.00	0	3,140,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond		9.63000	97.25620		9.63000	97.23093			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	38.30778		100.00000	38.21291			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.94305		100.00000	9.91843			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	61.03304		100.00000	60.88190			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	29.02766		100.00000	28.95577			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	16.09082		100.00000	16.05098			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	8.74202		100.00000	8.72013			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.05000	108.19686		2.05000	108.18709			55,350,000,000,000.00	27,000,000,000	89,402,922,200.00
I2038	On 31/01/2038	Spot Bond		2.32000	107.35653		2.34000	106.95298			40,832,000,000,000.00	17,600,000,000	58,672,500,000.00
I2046	On 31/03/2046	Spot Bond		2.41000	105.42621		2.41000	105.41569			482,000,000,000.00	200,000,000	50,673,924,600.00
I2050	On 31/12/2050	Spot Bond		2.37000	112.34932		2.40000	111.52897			0.00	0	53,179,193,700.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.70000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		8.32000	106.77199		8.32000	106.74795			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.34369			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.41982			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.28077			0.00	600,000,000	300,000,000.00
IBL20	On 15/03/2014	Spot Bond		8.28000	108.35671		8.28000	103.97403			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.82000	105.59172		8.82000	105.56655			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		9.43000	106.39155		9.43000	106.36448			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		8.21000	107.18224		8.21000	102.97918			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.56111			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.14810			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.85000	112.88371		4.85000	112.86521			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		8.64000	99.39257		8.64000	99.36934			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.42297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.44780			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.70000	101.21845		1.70000	123.52090			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.54000	101.70295		2.54000	122.34020			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.46535			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.59629			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		9.10000	102.42501		9.10000	102.39997			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.78450			0.00	0	500,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.03742			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.16825			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.65000	95.23716		9.65000	95.21250			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		10.03000	88.71584		10.03000	88.69187			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.54398			0.00	0	5,500,000.00
IBL49	On 02/04/2018	Spot Bond		9.18000	96.79023		9.18000	96.76637			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		10.08000	96.08198		10.08000	96.03230			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.47535			0.00	0	1,200,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.48947			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		8.58000	97.67361		8.58000	97.65095			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		9.43000	95.90559		9.43000	95.88118			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.54208			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.23534			0.00	600,000,000	1,400,000,000.00
IBL58	On 13/02/2017	Spot Bond		8.75000	99.73422		8.75000	99.71063			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		9.39000	99.54665		9.39000	99.52143			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		10.30500	99.96954		10.30500	99.94179			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00339		100.00000	0.00338			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.52477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.55337				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.65000		96.59190	9.65000	96.56690				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.79321	5.00000	101.77940				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.79321	5.00000	101.77940				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.36902	5.00000	100.35533				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.79321	5.00000	101.77940				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.83275	4.00000	101.82161				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	102.08075				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	102.00165				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.32431				0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000		82.26183	100.00000	100.00000				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		111.27223	9.20000	111.24474				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.14147				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.14147				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.20045				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.78592	100.00000	8.76416				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.50454				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.37231				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.24789				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	10.32000		102.67514	10.32000	102.64660				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.63123				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.18817				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.71806				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		5.65129	100.00000	5.63714				0.00	0	0.00

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		96.30607	100.00000	96.05263				0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.80000		94.51796	5.80000	94.51796				0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.80000		99.92061	5.80000	99.82551				0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.80000		99.80968	5.80000	99.71479				0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.80000		99.47835	5.80000	99.38409				0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000		99.35758	5.90000	99.26193				0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.90000		99.24600	5.90000	99.15056				0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000		99.13468	5.90000	99.03945				0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	6.00000		99.00722	6.00000	98.91063				0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	6.00000		98.89455	6.00000	98.79818				0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	6.00000		98.79818	6.00000	98.68599				0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	6.00000		98.66998	6.00000	98.57405				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.28387				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.89646		102.25131	11.89646	102.05384				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.89646		100.13618	11.89646	100.79357				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.36258				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	102.06569				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.33284				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.61690	6.50000	102.59887				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.44922				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.96593				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	97.44233				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.96849				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.25340				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.63578			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.68360			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.27175			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.96727			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.02665			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.31617			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.43797			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.52808			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.44247			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.03355			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.07070			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.17664			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.57775			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.37091			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.25259			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.13615			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.13453			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	99.72677		100.00000	99.45504			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.37040			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.96867			0.00	0	0.00
INGR03		On 09/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.87316			0.00	0	0.00
IP267U		On 09/04/2014	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.74594			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.76381			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.77577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	9.33000	101.88532		9.33000	101.85979			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.83500	108.34231		7.83500	103.82908			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.47844			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.58000	104.68535		9.58000	104.65829			0.00	0	0.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.89554			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.84987			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.38958			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.50000	103.17727		9.50000	103.15096			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.39358			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.82290			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.63000	94.18971		3.63000	113.29903			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.06000	94.95651		4.06000	127.53690			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.12262			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.88161			0.00	20,000,000	10,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.86452			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.59496			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.24852			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.05000	88.46038		4.05000	89.21991			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.05000	88.38663		4.05000	96.16970			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.71191			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.28346			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.18817			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.72000	107.67616		12.72000	107.63948			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.67209			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond		4.06000	93.94878		4.06000	127.53690			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.96625			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.59350			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.15258			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond		5.80000	94.51796		5.80000	99.90475			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond		5.80000	99.88889		5.80000	99.79385			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond		5.80000	99.77803		5.80000	99.68320			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond		5.80000	99.44691		5.80000	99.35271			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond		5.90000	99.32567		5.90000	99.23008			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond		5.90000	99.21417		5.90000	99.11879			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond		5.90000	99.10291		5.90000	99.00775			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond		6.00000	98.86241		6.00000	98.76610			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond		6.00000	98.75007		6.00000	98.65398			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.29517			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.44760			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.48852			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.96561			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.85082			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.26021			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.37780			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.37449			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.27446			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.37592			0.00	400,000,000	200,000,000.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.10850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.03982			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.96301			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.76391			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76990			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.78186			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72801			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.62866			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.44755			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.26826			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.17312			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	56.25310		100.00000	56.11224			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	101.97368		100.00000	101.70533			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.56187			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	59.35811		100.00000	59.21112			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.93038			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	21.28939		100.00000	21.23608			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.78016			0.00	600,000,000	300,000,000.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	52.89631		100.00000	52.76385			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	66.06868		100.00000	65.90862			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	58.28122		100.00000	58.13689			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	56.51842		100.00000	56.41120			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	57.69007		100.00000	57.54561			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	53.15644		100.00000	52.98490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.95385			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.56702			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		9.04000	139.01034		9.04000	138.97639			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.43696			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.21559			0.00	200,000,000	100,000,000.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.51966			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		9.68000	94.49566		9.68000	94.47099			0.00	0	0.00
LGL03	On 03/04/2018	Spot Bond		9.83000	67.49818		9.83000	95.80483			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		10.18000	95.59876		10.18000	95.57255			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.08413			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.32000	101.21791		11.32000	101.18729			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.28858			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.11844			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.12638			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.13589			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.44031			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.68577			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.86901			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.48900			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.18282			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.76887			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	57.98287		100.00000	57.87286			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	52.89631		100.00000	52.76385			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.96518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ12U	On 12/12/2014	Spot Bond	100.00000	61.94761	100.00000	61.79249				0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	88.80779	100.00000	88.59223				0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond	100.00000	95.30026	100.00000	95.05208				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.27744				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.91143				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.09732				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.03071				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.65563				0.00	2,800,000,000	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.32011				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.02947				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.86988				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.29660				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.20046				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.62699				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.25118				0.00	0	1,000,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.27102				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	92.44654	100.00000	92.22050				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	62.90857	100.00000	62.70781				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	56.55500	100.00000	56.41338				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	15.84725	100.00000	15.80801				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	38.68958	100.00000	38.59378				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.57000	101.17528	9.57000	101.14930				0.00	0	150,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.48041				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.36781				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.22413				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.40988			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.42906			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.52489			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.78531			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.83194			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.91500	102.66652		8.91500	102.64192			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.64000	100.20330		9.64000	100.17724			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		10.32500	99.77243		10.32500	99.74468			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		7.15000	103.45962		7.15000	103.43966			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.13681			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.18320			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		10.38000	101.41484		10.38000	101.38598			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		8.32000	104.12318		8.32000	104.09974			2,246,400,000,000.00	270,000,000	4,895,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.96213			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.84000	99.24249		9.84000	99.21631			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	10.44853		100.00000	10.42266			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.96372			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		9.54000	99.15596		9.54000	99.13058			0.00	0	130,000,000.00
MTN02	On 13/07/2014	Spot Bond		8.25500	101.95891		8.25500	101.93654			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		8.42000	102.34302		8.42000	102.31971			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond		9.48000	103.07843		9.48000	103.05206			0.00	0	40,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.08302		100.89771	6.06768			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.16470		100.61875	6.14918			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.22181			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.22535			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.22855			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.22998			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.24966			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.27233			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.39031	100.00000	0.38933				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.39031	100.00000	0.38933				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.65500	94.15637	9.65500	94.13185			1,931,000,000,000.00		200,000,000	100,000,000.00
NBK10A		On 25/07/2016	Spot Bond	8.27000	97.70331	8.27000	97.68144				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.62592				0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.90000	97.47326	9.90000	97.44725				0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.81656				0.00	140,000,000	70,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.20347				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.46719				0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.33462				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.21761				0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.42924				0.00	30,000,000,000	16,700,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.15115				0.00	0	2,000,000,000.00
NBK2A		On 15/09/2015	Spot Bond	8.02000	108.40740	8.02000	108.38385			3,208,000,000,000.00		400,000,000	910,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.71256				0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.47000	113.49086	9.47000	113.46185				0.00	0	0.00
NBK4		On 28/10/2024	Spot Bond	11.21500	32.18347	11.21500	32.17410				0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	8.42000	104.80654	8.42000	104.78279				0.00	0	950,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.64371		0.00		0	0.00	
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.68371		0.00		0	0.00	
NBK8A	On 24/03/2014	Spot Bond	8.07000	107.79418	8.07000	103.59946		0.00		0	0.00	
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.11003		0.00		0	0.00	
NBK9A	On 23/03/2016	Spot Bond	8.77000	105.14116	8.77000	105.11624		0.00		0	0.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.12360		0.00		0	0.00	
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.01984		0.00		0	0.00	
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.13673		0.00		0	0.00	
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.94927		0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.78039		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.90212		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	88.13655		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.90737		0.00		0	0.00	
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.49849		0.00		0	0.00	
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.55140		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.45890		0.00		0	0.00	
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.85349		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	84.31237		0.00		0	0.00	
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.28683		0.00		0	0.00	
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.24928		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.34255			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.18729			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.24345			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.16926			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.87691			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.12379			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.11307			0.00	2,000,000,000	500,000,000.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.11215			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.49011			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.43955			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.38500		103.51266		10.38500	104.03461			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.33272			0.00	0	2,000,000,000.00
NCLN85	On 20/03/2024	Spot Bond	10.42000		101.98465		10.42000	102.34931			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.14651			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	9.27000		106.53007		9.27000	106.50342			0.00	0	500,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	102.94653			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.95495			0.00	200,000,000	100,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.75247			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.93000		111.38460		12.93000	111.34606			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.12106			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.92710			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.27896			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.85545			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.56000		159.90137		2.56000	159.88475			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.43000		100.48360		9.43000	100.45803			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.15761				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	10.06000		101.86638	10.06000	101.83795				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.03572				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.15149				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.03395				0.00	400,000,000	200,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	100.03353				0.00	0	120,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.03494				0.00	0	200,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	10.26000		101.85933	10.26000	102.18666				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.03639				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.03501				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.03577				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.46000		101.85238	10.46000	101.82285				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.03863				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.03696				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.03632				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.04661				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.04333				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.03742				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.77000		109.80081	7.77000	104.22719				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	9.31000		114.05317	9.31000	114.02465				0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.58000		119.48437	9.58000	119.45348				0.00	0	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.45500		162.88308	2.45500	162.86663				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.72000		122.57210	9.72000	122.54013				0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.62146				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.60338				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.66453			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.50360			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.23264			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.18749			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.95413			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.94155			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.48820	100.00000	15.45068				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	28.37662	100.00000	28.30635				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.55000	105.09899	7.55000	105.07759				0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	14.36182	100.00000	14.32586				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	94.80000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	43.83942	100.00000	43.73086				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.96453				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	103.86342				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.22214				0.00	0	1,000,000,000.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.47989				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.22419				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.09608				0.00	0	35,000,000,000.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.11090				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.85970				0.00	2,000,000,000	1,000,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.42541				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.16198				0.00	0	200,000,000.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	101.14072				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.26986				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.21029				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.16585			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.34351			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.26824			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.21222			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.42490			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.33583			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.26631			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.44347			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.45973			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.46705			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.48330			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.55311			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.56934			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.55650			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.32000		109.38278		7.32000	109.36105			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	7.00500		96.32245		7.00500	96.30414			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.46000		37.57482		8.46000	37.56626			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.23500		115.14419		7.32000	114.99178		5,124,369,506,346,000.00	08,274,983,600	25,341,547,900.00	
R158	On 15/09/2015	Spot Bond	7.32000		115.01462		7.32000	114.99178			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	7.22000		89.62589		7.22000	89.60834			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	7.32000		120.25579		7.32000	120.23191			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	7.15000		83.63283		7.15000	83.61660			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.61000		116.43333		8.64000	116.15348		4,260,026,225,511,000.00	94,776,565,100	47,858,500,000.00	
R187P	On 21/12/2026	Spot Bond	8.38000		34.92877		8.38000	34.92089			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.30000		32.51908		8.30000	32.51182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Spot Bond	2.02000	270.11873	2.05000	269.46005					44,439,515,200,000.00	21,999,760,000	29,505,936,400.00
R201	On 21/12/2014	Spot Bond	6.55500	103.32919	6.63500	103.24727					0.00	0	01,095,900,000.00
R202	On 07/12/2033	Spot Bond	2.18000	209.87560	2.20000	209.23684					225,131,935,400,000.00	03,271,530,000	54,904,800,000.00
R2023	On 28/02/2023	Spot Bond	8.53500	95.11558	8.60500	94.67473					2,547,642,445,836,000.00	98,493,549,600	93,967,300,000.00
R203	On 15/09/2017	Spot Bond	7.88500	104.86365	7.98000	104.55068					3,591,852,078,750,000.00	55,529,750,000	84,858,600,000.00
R2030	On 31/01/2030	Spot Bond	8.97500	92.40592	8.97500	92.38351					381,437,500,000,000.00	42,500,000,000	25,490,000,000.00
R2037	On 31/01/2037	Spot Bond	9.13000	94.61291	9.13000	94.58957					482,719,330,401,000.00	52,871,777,700	31,926,899,900.00
R204	On 21/12/2018	Spot Bond	8.12500	100.98603	8.22000	100.59321					3,036,153,183,375,000.00	73,680,391,800	46,660,924,000.00
R2048	On 28/02/2048	Spot Bond	9.24500	94.86992	9.24500	94.84623					272,750,954,565,000.00	29,502,537,000	47,447,800,000.00
R207	On 15/01/2020	Spot Bond	8.30000	96.03871	8.38000	95.66222					2,324,102,475,120,000.00	80,012,346,400	19,335,056,900.00
R208	On 31/03/2021	Spot Bond	8.43500	93.91737	8.50000	93.57411					1,756,641,096,766,500.00	08,256,205,900	09,508,566,700.00
R209	On 31/03/2036	Spot Bond	9.06000	75.93122	9.06000	75.91274					3,114,779,969,316,000.00	43,794,698,600	05,497,079,800.00
R210	On 31/03/2028	Spot Bond	2.13000	159.23832	2.16000	158.66509					1,618,800,000,000.00	760,000,000	21,310,100,000.00
R211	On 31/01/2017	Spot Bond	0.96000	126.13341	1.00000	125.98331					0.00	0	23,431,099,400.00
R212	On 31/01/2022	Spot Bond	1.96000	127.49495	1.97000	127.39302					18,228,000,000,000.00	9,300,000,000	21,062,972,700.00
R213	On 28/02/2031	Spot Bond	8.93000	83.26175	8.95500	83.05228					1,351,365,992,898,000.00	51,328,778,600	90,649,809,300.00
R214	On 28/02/2041	Spot Bond	9.16500	73.49068	9.16500	73.47249					929,177,100,403,500.00	01,383,207,900	90,560,000,000.00
R225C	On 15/03/2014	Spot Bond	6.49500	99.71610	6.49500	99.69841					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	6.60500	96.52544	6.60500	96.50812					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	7.38000	92.71183	7.38000	92.69327					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	7.22000	89.62589	7.22000	89.60834					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	7.14000	86.63980	7.14000	86.62301					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	7.15000	83.63283	7.15000	83.61660					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.69000	97.95329	6.69000	97.93570					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.64000	94.82675	6.64000	94.80974					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond		7.29000	91.02574		7.29000	91.00783			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		7.16000	88.02456		7.16000	88.00755			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		7.14000	85.02016		7.14000	85.00378			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		7.20000	81.95591		7.20000	81.93999			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.95500	77.22420		7.95500	77.20765			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		8.00500	74.13406		8.00500	74.11807			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		8.22500	70.63398		8.22500	70.61834			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		8.20500	67.90666		8.20500	67.89166			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		8.18500	65.29720		8.18500	65.28281			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		8.17500	62.76501		8.17500	62.75120			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.34000	59.70002		8.34000	59.68662			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.32000	57.38521		8.32000	57.37236			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.42000	54.70796		8.42000	54.69556			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.39000	52.61602		8.39000	52.60414			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.36000	50.61867		8.36000	50.60728			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		8.33000	48.71118		8.33000	48.70026			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		8.29000	46.93103		8.29000	46.92056			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		8.25000	45.23335		8.25000	45.22330			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.58000	42.04554		8.58000	42.03584			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.54000	40.48355		8.54000	40.47425			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.50000	38.99458		8.50000	38.98566			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.46000	37.57482		8.46000	37.56626			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.42000	36.22067		8.42000	36.21247			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.38000	34.92877		8.38000	34.92089			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.34000	33.69591		8.34000	33.68835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond		8.30000	32.51908		8.30000	32.51182			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.91885			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.97056			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.02204			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.00883			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.85386			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.06222		100.00000	13.02950			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.98109		100.00000	5.96628			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.40469			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.47023			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.01511			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.42800			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.80356			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.00756			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.19414			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.21393			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.62353			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.11665			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.84723			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.42634			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.44482			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.82827			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.60017			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.66485			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.96304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.90734			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.55965			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.61580			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.83232			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.74665			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.74665			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.67137			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.87840			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.06569			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.00139		12.35000	102.96730			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.72569			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.92185		100.00000	12.88949			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.58640			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.19330			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.83464			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.67343			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.95638			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	50.00002		100.00000	50.00001			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.02264			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.79698		100.00000	1.79253			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.74778		100.00000	9.72364			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	22.44035		100.00000	22.38415			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.56585		100.00000	13.54922			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	17.94587		100.00000	17.90093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.97321			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	101.15349			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.80000		104.36770		9.80000	104.34028			0.00	0	1,880,000,000.00
RW23	On 10/12/2023	Spot Bond	9.85500		90.23433		9.85500	99.87474			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.10500		85.73163		10.10500	103.22740		12,126,000,000,000.00		1,200,000,000	600,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.35365			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.57000		108.19978		8.57000	108.17471		18,854,000,000,000.00		2,200,000,000	8,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.04071			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	10.03000		101.17063		10.03000	101.14343		48,144,000,000,000.00		4,800,000,000	3,750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.60805			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.40570			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.58880			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.61821			0.00	33,200,000	186,600,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.60504			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.42000		103.89687		8.42000	103.87319		6,736,000,000,000.00		800,000,000	1,480,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.82000		98.49880		9.82000	98.47285		3,928,000,000,000.00		400,000,000	600,000,000.00
SBK111	On 09/04/2014	Spot Bond	2.60000		137.06701		2.60000	133.32749			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.78000		112.82174		8.78000	112.79496			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.64000		113.02936		8.64000	113.00295			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.57000		113.13338		8.57000	113.10716			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.38000		100.41100		9.38000	100.38558			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.71500		112.91806		8.71500	112.89146			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.68000		112.96998		8.68000	112.94347			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.26019			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.94701			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.46899			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.99964			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	9.03000		103.48484		9.03000	103.45960			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.90340			0.00	170,000,000	170,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.16769			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.30725			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.65000		104.55492		9.65000	104.52785			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.29000		101.20894		10.29000	101.18089			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.19490			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.74266			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.31668			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.79206			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	9.32000		100.47058		9.32000	100.44530		8,043,160,000,000.00	863,000,000	1,000,000,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000		8.73477		100.00000	8.69061			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	10.20500		99.72846		10.20500	99.70104			0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.34000		93.89333		9.34000	93.86966			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	10.20000		94.01507		10.20000	93.98924			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	8.50000		107.71007		8.50000	107.68530			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.58000		126.32028		2.58000	258.53990			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.70000		102.45947		1.70000	123.52090			0.00	0	1,450,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	104.13000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		10.31980		100.00000	10.29425			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.28319		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		108.37434		2.27000	121.55821			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.61690		6.50000	102.59887			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.41997			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.06254			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.81281			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	10.01000		97.91916		10.01000	97.89288			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.48171			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.83085			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.17519			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.05270			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.38619			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		8.76397		100.00000	8.74202			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.40819			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.62000		102.53725		8.62000	102.51335			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.82000		93.47890		9.82000	96.28369			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	9.33000		100.55596		9.33000	100.53064			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.08702			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.01907			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.15595			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.01982			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.53515			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	9.08000		102.72323		9.08000	102.69816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.87361			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.02134			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.70012			0.00	2,000,000,000	1,000,000,000.00
SSA06	On 16/04/2020	Spot Bond		10.18000	93.45079		10.18000	93.42531			0.00	0	2,400,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.90010			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.20001			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.51887			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		10.10800	86.06310		10.10800	86.03979			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		10.17000	85.78852		10.17000	85.76515			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.88000	102.28740		7.88000	102.26568			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.64000	90.30435		9.64000	90.28087			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.34567			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		9.16000	101.05083		9.16000	101.02584			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		8.22000	113.65558		8.22000	113.63029			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.80000	100.21699		2.80000	100.58805			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		9.17000	97.00155		9.17000	96.97766			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.26893			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		10.06000	105.06164		10.06000	105.03332			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.91189			0.00	600,000,000	300,000,000.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.24165			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.26938			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.18500	74.46935		10.18500	74.46474			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.87978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN023	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.61652			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.62353			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.92633			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.86705			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.80827			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.70427			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.17206			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.06786			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.06817			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.91114			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.78593			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.76992			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.73685			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.73862			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.67229			0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.59013			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond		100.00000	81.29176		100.00000	81.11111		9,040,000,000,000,000.00	90,400,000,000	34,900,000,000.00	
SY1057	On 27/05/2014	Spot Bond		100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		7.78000	112.05849		7.78000	112.03499		2,956,400,000,000.00	380,000,000	660,000,000.00	
SZ25	On 30/09/2025	Spot Bond		9.24000	102.00850		9.24000	101.98319			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	76.46496		100.00000	76.31325			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	58.62377		100.00000	58.47860			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	25.98398		100.00000	25.91892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS06	On 20/03/2014	Spot Bond		7.44000	107.58946		7.44000	103.56059			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.55324			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.41465			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.13243			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.91129			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.16341			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond		0.00000	100.00000		0.00000	95.09790			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.08209			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.41089			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		8.57000	100.98692		8.57000	100.96351			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.59243			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.61231			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.85230		7.83000	100.83090			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.58149			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.60635			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54309			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.58149			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.60635			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	78.78518		7.16000	100.76077			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.65501			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.65104			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.74618			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.73331			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.12014			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.07608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.58049			0.00	200,000,000	100,000,000.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.61231			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.94865		8.73000	100.87719			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.57751			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.60635			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.69000		86.67228		9.69000	95.58797			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.65699			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.64608			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.74420			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.74024			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.05157			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.05549			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.61865			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.37731		101.06155	6.36137			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.57751			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	109.39209			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.66691			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.70657			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.12405			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.04245			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.60356			0.00	200,000,000	100,000,000.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.61362			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.60356			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.61362			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.61865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.59753			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.61362			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66892			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.66892			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66892			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.74928			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.76936			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.74426			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.14479			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.16976			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.15977			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	9.07000		106.99611		9.07000	106.97004			0.00	0	1,010,000,000.00
TL20	On 22/02/2020	Spot Bond	8.55500		88.48424		8.55500	88.43684			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.89000		103.77536		8.89000	103.75043			0.00	0	5,920,000,000.00
TN20	On 17/09/2020	Spot Bond	9.70000		108.52923		9.70000	108.50083			254,151,640,000.00	26,201,200	15,818,100,000.00
TN23	On 06/11/2023	Spot Bond	9.78500		109.60279		9.78500	109.57387			4,403,250,000,000.00	450,000,000	11,580,000,000.00
TN25	On 19/08/2025	Spot Bond	9.79000		98.23193		9.79000	98.20599			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.78500		95.95214		9.78500	95.92682			273,991,742,000.00	28,001,200	6,763,601,200.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.99491			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.03600			0.00	35,110,000	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.28571			0.00	0	200,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.17553			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.18023			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.18064			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.20346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.25092			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.77684			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.85389			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.87471			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.97036		10.00000	99.94074			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.97111		9.75000	99.94222			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.97145		100.00000	9.94299			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.26522			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.15278			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.82730			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.65353			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.67380			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.45124			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	96.54866			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.03840			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	95.84073			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	95.67008			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	98.39041			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	97.70475			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	94.54887			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000		100.00000		0.00000	97.22313			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	93.40668			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000		100.02379		0.00000	97.02074			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	93.39120			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		90.62932		100.00000	90.41094			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC037	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.65879			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.62885			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.59890			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.55399			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.51493			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.52404			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.12899			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.13252			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.09740			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000		99.18006		100.00000	98.91837			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.68548			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.14696			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.60329			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.13096			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.90000	109.23463		9.90000	103.86119			9,900,000,000,000.00	1,000,000,000	500,000,000.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.76286			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.69394			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.10343			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		10.32000	104.30035		10.32000	104.27137			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.89080			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.93104			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.30836			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.31861			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.31911			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.00300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.03468			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.68000	112.84894		7.68000	112.82544			0.00	0	9,810,000,000.00
WS05	On 01/08/2018	Spot Bond	1.48000	231.97834		1.48000	231.96103			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.62000	103.85593		7.62000	103.83447			1,143,000,000,000.00	150,000,000	75,000,000.00
WSP2	On 28/05/2017	Spot Bond	8.48500	103.67505		8.48500	103.65125			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.77500	103.16866		8.77500	103.14419			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	9.00500	102.21416		9.00500	102.18929			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	9.04000	102.02820		9.04000	102.00328			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	7.27000	90.87608		7.27000	90.85815			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.66000	99.41950		6.66000	99.40147			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.67000	97.80171		6.67000	97.78424			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	7.20000	89.04645		7.20000	89.02915			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.65000	95.18624		6.65000	95.16904			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.27000	90.85815		7.27000	90.84023			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	8.16500	63.95417		8.16500	63.94003			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	32.00046		100.00000	31.93974			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	16.93824		100.00000	16.90611			0.00	0	0.00

**Total for j-Bonds :** 41,557,295,831,632,500.00 | 4,087,442,300 | 52 198 116 300.00

**Grand Total:** 41,557,297,497,028,300.00 | 4,087,596,972 | 52 202 367 317.00