



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 15/01/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 16/01/2014	Any day expiry	10.90160	10.90160		10.85070	10.85070		13.82	0.00	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.79	Call	116.96700	0.11697	83.16320	0.08316	116.967	16.52	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.79	Put	5.36700	0.00537	22.46320	0.02246	5.367	16.52	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.80	Call	107.94870	0.10795	76.00970	0.07601	107.949	16.27	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.80	Put	6.34870	0.00635	25.30970	0.02531	6.349	16.27	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.81	Call	99.10140	0.09910	69.14430	0.06914	99.101	16.03	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.81	Put	7.50140	0.00750	28.44430	0.02844	7.501	16.03	0	0.00
\$ / R	On 21/01/2014	Any day expiry			10.90610	10.90610	10.85600	10.85600		12.33	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	806.15700	0.80616	756.08110	0.75608	806.157	19.02	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	0.05700	0.00006	0.08110	0.00008	0.057	19.02	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	506.95020	0.50695	457.55210	0.45755	506.950	16.23	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	0.85020	0.00085	1.55210	0.00155	0.850	16.23	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.91250	10.91250	10.86660	10.86660		13.17	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.22	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,612.50000	2.61250	2,566.60000	2.56660	2,612.500	24.22	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	793.17660	0.79318	747.43780	0.74744	793.177	16.10	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	0.67660	0.00068	0.83780	0.00084	0.677	16.10	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	412.16600	0.41217	370.02730	0.37003	412.166	13.93	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	9.66600	0.00967	13.42730	0.01343	9.666	13.93	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	402.91690	0.40292	361.06880	0.36107	402.917	13.91	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	10.41690	0.01042	14.46880	0.01447	10.417	13.91	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	393.71710	0.39372	352.17630	0.35218	393.717	13.89	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	11.21710	0.01122	15.57630	0.01558	11.217	13.89	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.96400	10.96400	10.91430	10.91430		13.84	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,664.01570	2.66402	2,614.31620	2.61432	2,664.016	21.95	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.01570	0.00002	0.01620	0.00002	0.016	21.95	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	968.66030	0.96866	919.72440	0.91972	968.660	13.85	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	4.66030	0.00466	5.42440	0.00542	4.660	13.85	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	450.19030	0.45019	410.83090	0.41083	450.190	13.20	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	56.19030	0.05619	66.53090	0.06653	56.190	13.20	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	442.53390	0.44253	403.50910	0.40351	442.534	13.22	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	58.53390	0.05853	69.20910	0.06921	58.534	13.22	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	434.94740	0.43495	396.26210	0.39626	434.947	13.23	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	60.94740	0.06095	71.96210	0.07196	60.947	13.23	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2014	Any day expiry			10.96560		10.96560		10.91590	10.91590		13.86	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	73.02570		0.07303	85.48660	0.08549		73.026	13.33	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	408.62570		0.40863	371.38660	0.37139		408.626	13.33	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.96730		10.96730	10.91750	10.91750			13.89	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,877.51670		1.87752	1,827.73140	1.82773		1,877.517	17.88	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.21670		0.00022	0.23140	0.00023		0.217	17.88	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,867.52330		1.86752	1,817.73850	1.81774		1,867.523	17.83	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.22330		0.00022	0.23850	0.00024		0.223	17.83	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,857.53020		1.85753	1,807.74580	1.80775		1,857.530	17.78	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.23020		0.00023	0.24580	0.00025		0.230	17.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.99510		10.99510	10.94490	10.94490			14.01	2,432,050,149.40	221,194	1,022,480.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,295.10380		3.29510	3,244.90470	3.24490		3,295.104	21.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00380		0.00000	0.00470	0.00000		0.004	21.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,795.12840		2.79513	2,744.93420	2.74493		2,795.128	19.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.02840		0.00003	0.03420	0.00003		0.028	19.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,295.28670		2.29529	2,245.12190	2.24512		2,295.287	18.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.18670		0.00019	0.22190	0.00022		0.187	18.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.99930		0.00100	1.08570	0.00109		0.999	16.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,746.09930		1.74610	1,695.98570	1.69599		1,746.099	16.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,407.82530		1.40783	1,357.79060	1.35779		1,407.825	14.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	2.72530		0.00273	2.89060	0.00289		2.725	14.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,397.90740		1.39791	1,347.87600	1.34788		1,397.907	14.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	2.80740		0.00281	2.97600	0.00298		2.807	14.89	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	2.89210		0.00289	3.06420	0.00306		2.892	14.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,387.99210		1.38799	1,337.96420	1.33796		1,387.992	14.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,298.87950		1.29888	1,248.88720	1.24889		1,298.879	14.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	3.77950		0.00378	3.98720	0.00399		3.779	14.49	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,249.48660		1.24949	1,199.51860	1.19952		1,249.487	14.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	4.38660		0.00439	4.61860	0.00462		4.387	14.28	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	5.09250		0.00509	5.35270	0.00535		5.093	14.08	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,200.19250		1.20019	1,150.25270	1.15025		1,200.193	14.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,101.96720		1.10197	1,052.55930	1.05256		1,101.967	13.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	6.86720		0.00687	7.65930	0.00766		6.867	13.68	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	1,005.37770		1.00538	956.39000	0.95639		1,005.378	13.54	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	10.27770		0.01028	11.49000	0.01149		10.278	13.54	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	18.20370		0.01820	20.39070	0.02039		18.204	13.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	863.30370		0.86330	815.29070	0.81529		863.304	13.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	816.93100		0.81693	769.36020	0.76936		816.931	13.27	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	21.83100		0.02183	24.46020	0.02446		21.831	13.27	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	798.54730		0.79855	751.17340	0.75117		798.547	13.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	23.44730		0.02345	26.27340	0.02627		23.447	13.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	26.06480		0.02606	29.20670	0.02921		26.065	13.20	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	771.16480		0.77116	724.10670	0.72411		771.165	13.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	726.08340		0.72608	679.61410	0.67961		726.083	13.13	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	30.98340		0.03098	34.71410	0.03471		30.983	13.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	717.15650		0.71716	670.81440	0.67081		717.156	13.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	32.05650		0.03206	35.91440	0.03591		32.057	13.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	34.29640		0.03430	38.42060	0.03842		34.296	13.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	699.39640		0.69940	653.32060	0.65332		699.396	13.09	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	690.56550		0.69057	644.62720	0.64463		690.566	13.08	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	35.46550		0.03547	39.72720	0.03973		35.466	13.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	681.76800		0.68177	635.97060	0.63597		681.768	13.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	36.66800		0.03667	41.07060	0.04107		36.668	13.06	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	43.20380		0.04320	48.36870	0.04837		43.204	13.00	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	638.30380		0.63830	593.26870	0.59327		638.304	13.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	595.78250		0.59578	553.63090	0.55363		595.783	12.93	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	50.68250		0.05068	58.73090	0.05873		50.683	12.93	0.00	0	1,750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	556.29790		0.55630		515.47720	0.51548	556.298	13.03	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	61.19790		0.06120		70.57720	0.07058	61.198	13.03	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	73.16190		0.07316		83.97190	0.08397	73.162	13.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	518.26190		0.51826		478.87190	0.47887	518.262	13.12	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	481.74920		0.48175		443.87670	0.44388	481.749	13.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	86.64920		0.08665		98.97670	0.09898	86.649	13.22	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	474.63510		0.47464		437.07470	0.43707	474.635	13.24	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	89.53510		0.08954		102.17470	0.10217	89.535	13.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	101.71860		0.10172		115.63900	0.11564	101.719	13.32	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	446.81860		0.44682		410.53900	0.41054	446.819	13.32	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	426.63880		0.42664		391.34600	0.39135	426.639	13.38	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	111.53880		0.11154		126.44600	0.12645	111.539	13.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	413.51490		0.41351		378.89170	0.37889	413.515	13.42	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	118.41490		0.11841		133.99170	0.13399	118.415	13.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	136.77380		0.13677		154.05280	0.15405	136.774	13.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	381.87380		0.38187		348.95280	0.34895	381.874	13.52	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	351.91120		0.35191		320.72650	0.32073	351.911	13.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	156.81120		0.15681		175.82650	0.17583	156.811	13.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Call	329.15590		0.32916		299.37330	0.29937	329.156	13.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	174.05590		0.17406		194.47330	0.19447	174.056	13.69	0.00	0	1,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	178.53580		0.17854		199.30340	0.19930	178.536	13.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	323.63580		0.32364		294.20340	0.29420	323.636	13.71	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	297.03870		0.29704		269.36160	0.26936	297.039	13.81	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	201.93870		0.20194		224.46160	0.22446	201.939	13.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Call	291.91770		0.29192		264.59160	0.26459	291.918	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Put	206.81770		0.20682		229.69160	0.22969	206.818	13.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	253.68920		0.25369		281.56670	0.28157	253.689	14.01	0.00	0	1,300.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	248.78920		0.24879		226.46670	0.22647	248.789	14.01	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	210.63610		0.21064		191.54990	0.19155	210.636	14.42	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	315.53610		0.31554		346.64990	0.34665	315.536	14.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	193.74130		0.19374		176.15170	0.17615	193.741	14.62	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	348.64130		0.34864		381.25170	0.38125	348.641	14.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	383.08490		0.38308		417.10750	0.41711	383.085	14.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	178.18490		0.17818		162.00750	0.16201	178.185	14.83	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	163.87960		0.16388		149.02920	0.14903	163.880	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	418.77960		0.41878		454.12920	0.45413	418.780	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	108.22020		0.10822		98.77120	0.09877	108.220	16.05	0.00	0	12,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	613.12020		0.61312		653.87120	0.65387	613.120	16.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	828.41840		0.82842		872.81620	0.87282	828.418	17.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	73.51840		0.07352		67.71620	0.06772	73.518	17.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	51.39430		0.05139		47.70500	0.04771	51.394	18.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,056.29430		1.05629		1,102.80500	1.10281	1,056.294	18.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	36.45440		0.03645		33.87480	0.03387	36.454	19.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,291.35440		1.29135		1,338.97480	1.33897	1,291.354	19.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,531.19510		1.53120		1,579.64900	1.57965	1,531.195	20.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	26.29510		0.02630		24.54900	0.02455	26.295	20.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	21.88080		0.02188		20.48710	0.02049	21.881	21.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,676.78080		1.67678		1,725.58710	1.72559	1,676.781	21.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	20.62250		0.02062		19.32750	0.01933	20.623	21.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,725.52250		1.72552		1,774.42750	1.77443	1,725.523	21.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1,872.27080		1.87227		1,921.42680	1.92143	1,872.271	21.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	17.37080		0.01737		16.32680	0.01633	17.371	21.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	14.76390		0.01476		13.91640	0.01392	14.764	22.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,019.66390		2.01966		2,069.01640	2.06902	2,019.664	22.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	10.44720		0.01045		10.20090	0.01020	10.447	30.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,265.34720		3.26535		3,315.30090	3.31530	3,265.347	30.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	7.71530		0.00772		6.97310	0.00697	7.715	30.75	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,512.61530	3.51262	3,562.07310	3.56207	3,512.615	30.75	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.99840	10.99840	10.94820	10.94820		14.06	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,909.11240	1.90911	1,858.98160	1.85898	1,909.112	16.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.71240	0.00071	0.78160	0.00078	0.712	16.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.73340	0.00073	0.80400	0.00080	0.733	16.87	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,899.13340	1.89913	1,849.00400	1.84900	1,899.133	16.87	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,889.15510	1.88916	1,839.02690	1.83903	1,889.155	16.83	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.75510	0.00076	0.82690	0.00083	0.755	16.83	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			11.01000	11.01000	10.95960	10.95960		14.10	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,710.09900	2.71010	2,659.70880	2.65971	2,710.099	19.48	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.09900	0.00010	0.10880	0.00011	0.099	19.48	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	930.03750	0.93004	881.83060	0.88183	930.038	13.50	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	20.03750	0.02004	22.23060	0.02223	20.038	13.50	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.06010	11.06010	11.00910	11.00910		14.45	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.51300	0.00051	0.52090	0.00052	0.513	18.91	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,760.61300	2.76061	2,709.62090	2.70962	2,760.613	18.91	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,144.01670	1.14402	1,095.10170	1.09510	1,144.017	13.88	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	23.91670	0.02392	26.00170	0.02600	23.917	13.88	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.11310	11.11310	11.06120	11.06120		14.76	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,211.41670	1.21142	1,161.61320	1.16161	1,211.417	14.07	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	38.31670	0.03832	40.41320	0.04041	38.317	14.07	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,202.14410	1.20214	1,152.38880	1.15239	1,202.144	14.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	39.04410	0.03904	41.18880	0.04119	39.044	14.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,192.88340	1.19288	1,143.40540	1.14341	1,192.883	14.01	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	39.78340	0.03978	42.20540	0.04221	39.783	14.01	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.11480	11.11480	11.06280	11.06280		14.78	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,816.17540	2.81618	2,764.23650	2.76424	2,816.175	18.41	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	1.37540	0.00138	1.43650	0.00144	1.375	18.41	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	60.34690	0.06035	65.39800	0.06540	60.347	13.85	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,035.14690	1.03515	988.19800	0.98820	1,035.147	13.85	0.00	0	5,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.14390	11.14390	11.09140	11.09140		15.03	83,545,818.30	7,497	62,537.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,144.92420	3.14492	3,092.52680	3.09253	3,144.924	18.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	1.02420	0.00102	1.12680	0.00113	1.024	18.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,696.75240	2.69675	2,644.40310	2.64440	2,696.752	17.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	2.85240	0.00285	3.00310	0.00300	2.852	17.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,508.20750	2.50821	2,455.86800	2.45587	2,508.208	17.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	4.30750	0.00431	4.46800	0.00447	4.308	17.50	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,399.33990	2.39934	2,346.99980	2.34700	2,399.340	17.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	5.43990	0.00544	5.59980	0.00560	5.440	17.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,369.69390	2.36969	2,317.35230	2.31735	2,369.694	17.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	5.79390	0.00579	5.95230	0.00595	5.794	17.20	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,152.86810	2.15287	2,100.57680	2.10058	2,152.868	16.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	8.96810	0.00897	9.17680	0.00918	8.968	16.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,956.88350	1.95688	1,904.77190	1.90477	1,956.884	16.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	12.98350	0.01298	13.37190	0.01337	12.983	16.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,580.09700	1.58010	1,528.69180	1.52869	1,580.097	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	26.19700	0.02620	27.29180	0.02729	26.197	15.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,570.56420	1.57056	1,519.18590	1.51919	1,570.564	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	26.66420	0.02666	27.78590	0.02779	26.664	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,561.03840	1.56104	1,509.68760	1.50969	1,561.038	15.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	27.13840	0.02714	28.28760	0.02829	27.138	15.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,428.57930	1.42858	1,377.68130	1.37768	1,428.579	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	34.67930	0.03468	36.28130	0.03628	34.679	14.76	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,381.72110	1.38172	1,331.01790	1.33102	1,381.721	14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	37.82110	0.03782	39.61790	0.03962	37.821	14.63	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,224.52230	1.22452	1,174.63970	1.17464	1,224.522	14.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	50.62230	0.05062	53.23970	0.05324	50.622	14.19	0.00	0	24,582.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,197.16600	1.19717	1,147.45640	1.14746	1,197.166	14.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	53.26600	0.05327	56.05640	0.05606	53.266	14.11	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,188.07460	1.18807	1,138.73360	1.13873	1,188.075	14.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	54.17460	0.05417	57.33360	0.05733	54.175	14.09	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	1,082.89160	1.08289	1,035.93750	1.03594	1,082.892	13.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	68.99160	0.06899	74.53750	0.07454	68.992	13.96	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Call	1,065.89010	1.06589	0.00000	0.00000	1,065.890	13.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	71.99010	0.07199	0.00000	0.00000	71.990	13.95	2,267,688.15	31,500	31,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	786.61930	0.78662	744.85350	0.74485	786.619	13.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	142.71930	0.14272	153.45350	0.15345	142.719	13.83	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	682.23480	0.68223	646.58830	0.64659	682.235	13.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	188.33480	0.18833	205.18830	0.20519	188.335	13.91	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	593.48910	0.59349	561.43450	0.56143	593.489	14.24	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	249.58910	0.24959	270.03450	0.27003	249.589	14.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Call	539.78660	0.53979	0.00000	0.00000	539.787	14.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	295.88660	0.29589	0.00000	0.00000	295.887	14.47	2,071,206.20	7,000	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	490.31900	0.49032	463.02510	0.46303	490.319	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	346.41900	0.34642	371.62510	0.37163	346.419	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	307.29300	0.30729	291.11630	0.29112	307.293	16.08	0.00	0	17,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	663.39300	0.66339	699.71630	0.69972	663.393	16.08	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	280.90320	0.28090	266.32320	0.26632	280.903	16.38	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	737.00320	0.73700	774.92320	0.77492	737.003	16.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	216.78040	0.21678	206.19250	0.20619	216.780	17.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	972.88040	0.97288	1,014.79250	1.01479	972.880	17.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	199.55050	0.19955	190.00370	0.19000	199.550	17.62	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,055.65050	1.05565	1,098.60370	1.09860	1,055.651	17.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	191.57720	0.19158	0.00000	0.00000	191.577	17.77	4,023,121.20	21,000	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Put	1,097.67720	1.09768	0.00000	0.00000	1,097.677	17.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	169.97770	0.16998	162.22750	0.16223	169.978	18.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,226.07770	1.22608	1,270.82750	1.27083	1,226.078	18.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	164.75420	0.16475	157.25840	0.15726	164.754	18.37	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,260.85420	1.26085	1,305.85840	1.30586	1,260.854	18.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	135.17520	0.13518	129.40410	0.12940	135.175	19.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,491.27520	1.49128	1,538.00410	1.53800	1,491.275	19.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	102.16690	0.10217	98.31110	0.09831	102.167	20.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,858.26690	1.85827	1,906.91110	1.90691	1,858.267	20.39	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			11.15240	11.15240	11.09980	11.09980		15.03	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,378.70660	2.37871	2,326.27670	2.32628	2,378.707	17.17	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	6.30660	0.00631	6.47670	0.00648	6.307	17.17	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	1,093.68380	1.09368	1,046.71520	1.04672	1,093.684	13.95	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	71.28380	0.07128	76.91520	0.07692	71.284	13.95	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	172.65350	0.17265	164.94520	0.16495	172.653	18.34	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,260.25350	1.26025	1,305.14520	1.30515	1,260.254	18.34	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.26620	11.26620	11.21190	11.21190		15.60	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	86.46960	0.08647	90.45120	0.09045	86.470	14.49	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,362.66960	1.36267	1,312.35120	1.31235	1,362.670	14.49	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	87.66470	0.08766	91.70910	0.09171	87.665	14.47	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,353.86470	1.35386	1,303.60910	1.30361	1,353.865	14.47	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,345.07450	1.34507	1,294.88250	1.29488	1,345.075	14.45	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	88.87450	0.08887	92.98250	0.09298	88.875	14.45	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,082.20680	1.08221	1,037.88850	1.03789	1,082.207	14.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	146.00680	0.14601	155.98850	0.15599	146.007	14.23	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	315.20280	0.31520	302.71430	0.30271	315.203	17.72	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,119.00280	1.11900	1,160.81430	1.16081	1,119.003	17.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.30900	11.30900	11.25410	11.25410		15.77	5,654,500.00	500	11,841.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,414.30750	3.41431	3,359.40450	3.35940	3,414.308	19.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	5.30750	0.00531	5.30450	0.00530	5.308	19.08	0.00	0	0.00

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	8.40	Call	2,919.55710		2.91956		2,864.77100	2.86477	2,919.557	17.80	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	10.55710		0.01056		10.67100	0.01067	10.557	17.80	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,448.90140		2.44890		2,394.42350	2.39442	2,448.901	16.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	19.90140		0.01990		20.32350	0.02032	19.901	16.57	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,429.42440		2.42942		2,374.96640	2.37497	2,429.424	16.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	20.42440		0.02042		20.86640	0.02087	20.424	16.52	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	23.24350		0.02324		23.79520	0.02380	23.243	16.27	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,332.24350		2.33224		2,277.89520	2.27790	2,332.244	16.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	2,045.16770		2.04517		1,991.89300	1.99189	2,045.168	15.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	36.16770		0.03617		37.79300	0.03779	36.168	15.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,764.83620		1.76484		1,712.79460	1.71279	1,764.836	15.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	55.83620		0.05584		58.69460	0.05869	55.836	15.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	84.46360		0.08446		89.18490	0.08918	84.464	14.65	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,493.46360		1.49346		1,443.28490	1.44328	1,493.464	14.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,405.52670		1.40553		1,356.13690	1.35614	1,405.527	14.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	96.52670		0.09653		102.03690	0.10204	96.527	14.48	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,244.68240		1.24468		1,197.21660	1.19722	1,244.682	14.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	125.68240		0.12568		133.11660	0.13312	125.682	14.23	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	129.95200		0.12995		137.67340	0.13767	129.952	14.24	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,228.95200		1.22895		1,181.77340	1.18177	1,228.952	14.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,213.32190		1.21332		1,166.43860	1.16644	1,213.322	14.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	134.32190		0.13432		142.33860	0.14234	134.322	14.25	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,167.06290		1.16706		1,121.09490	1.12109	1,167.063	14.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	148.06290		0.14806		156.99490	0.15699	148.063	14.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	150.44620		0.15045		159.53530	0.15954	150.446	14.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,159.44620		1.15945		1,113.63530	1.11364	1,159.446	14.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,151.85640		1.15186		1,106.20380	1.10620	1,151.856	14.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	152.85640		0.15286		162.10380	0.16210	152.856	14.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	1,099.48620		1.09949		1,054.98260	1.05498	1,099.486	14.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	170.48620		0.17049		180.88260	0.18088	170.486	14.31	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	203.89080		0.20389		216.40220	0.21640	203.891	14.37	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	1,012.89080		1.01289		970.50220	0.97050	1,012.891	14.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	739.44790		0.73945		708.82940	0.70883	739.448	14.95	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	380.44790		0.38045		404.72940	0.40473	380.448	14.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	509.02040		0.50902		488.22080	0.48822	509.020	16.28	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	710.02040		0.71002		744.12080	0.74412	710.020	16.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,064.80810		1.06481		1,105.32920	1.10533	1,064.808	17.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	373.80810		0.37381		359.42920	0.35943	373.808	17.49	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	352.10690		0.35211		338.75320	0.33875	352.107	17.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,143.10690		1.14311		1,184.65320	1.18465	1,143.107	17.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	304.61890		0.30462		293.53740	0.29354	304.619	18.38	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,345.61890		1.34562		1,389.43740	1.38944	1,345.619	18.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,378.82800		1.37883		1,422.97590	1.42298	1,378.828	18.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	297.82800		0.29783		287.07590	0.28708	297.828	18.48	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	289.63030		0.28963		279.09020	0.27909	289.630	18.60	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,420.63030		1.42063		1,464.99020	1.46499	1,420.630	18.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	264.79420		0.26479		255.34050	0.25534	264.794	18.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,555.79420		1.55579		1,601.24050	1.60124	1,555.794	18.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,039.66970		2.03967		2,088.11720	2.08812	2,039.670	20.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	198.66970		0.19867		192.21720	0.19222	198.670	20.31	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.40040		11.40040		11.34440	11.34440		16.15	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,384.28150		1.38428		1,334.67890	1.33468	1,384.281	14.51	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	143.88150		0.14388		150.27890	0.15028	143.881	14.51	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	493.29710		0.49330		475.38430	0.47538	493.297	17.29	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,002.89710		1.00290		1,040.98430	1.04098	1,002.897	17.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.47310		11.47310		11.41590	11.41590		16.36	0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,486.19580		3.48620		3,429.23400	3.42923	3,486.196	18.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	13.09580	0.01310		13.33400	0.01333	13.096	18.61	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	3,044.96770	3.04497	2,988.19570	2.98820	3,044.968	17.57	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	21.86770	0.02187	22.29570	0.02230	21.868	17.57	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,996.21780	2.99622	2,939.47360	2.93947	2,996.218	17.46	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	23.11780	0.02312	23.57360	0.02357	23.118	17.46	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,947.53410	2.94753	2,890.81960	2.89082	2,947.534	17.34	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	24.43410	0.02443	24.91960	0.02492	24.434	17.34	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Call	2,512.90690	2.51291	2,456.56600	2.45657	2,512.907	16.30	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Put	39.80690	0.03981	40.66600	0.04067	39.807	16.30	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Call	2,047.15360	2.04715	1,992.92970	1.99293	2,047.154	15.54	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	74.05360	0.07405	77.02970	0.07703	74.054	15.54	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,957.09750	1.95710	1,903.30220	1.90330	1,957.098	15.43	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	83.99750	0.08400	87.40220	0.08740	83.998	15.43	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,608.71350	1.60871	1,557.13900	1.55714	1,608.714	14.96	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	135.61350	0.13561	141.23900	0.14124	135.614	14.96	0.00	0	6.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Call	1,304.54010	1.30454	1,259.66720	1.25967	1,304.540	14.67	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Put	211.44010	0.21144	223.76720	0.22377	211.440	14.67	0.00	0	500.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Call	1,220.70710	1.22071	1,177.59650	1.17760	1,220.707	14.77	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Put	247.60710	0.24761	261.69650	0.26170	247.607	14.77	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	917.69970	0.91770	885.42100	0.88542	917.700	15.34	0.00	0	6.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	444.59970	0.44460	469.52100	0.46952	444.600	15.34	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Call	704.42150	0.70442	679.47380	0.67947	704.421	16.47	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Put	731.32150	0.73132	763.57380	0.76357	731.321	16.47	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Call	544.85650	0.54486	526.41740	0.52642	544.857	17.52	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Put	1,071.75650	1.07176	1,110.51740	1.11052	1,071.756	17.52	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	12.01	Call	542.17260	0.54217	523.84340	0.52384	542.173	17.54	0.00	0	500.00	
\$ / R	On	12/12/2014		Foreign Exchange Future	12.01	Put	1,079.07260	1.07907	1,117.94340	1.11794	1,079.073	17.54	0.00	0	0.00	
\$ / R	On	16/03/2015		Foreign Exchange Future			11.65670	11.65670	11.59940	11.59940		16.97	0.00	0	0.00	
\$ / R	On	16/03/2015		Foreign Exchange Future	10.99	Put	473.71380	0.47371	497.38310	0.49738	473.714	15.64	0.00	0	0.00	
\$ / R	On	16/03/2015		Foreign Exchange Future	10.99	Call	1,140.41380	1.14041	1,106.78310	1.10678	1,140.414	15.64	0.00	0	0.00	
\$ / R	On	16/03/2015		Foreign Exchange Future	11.00	Call	1,134.91600	1.13492	1,101.87440	1.10187	1,134.916	15.65	0.00	0	0.00	
\$ / R	On	16/03/2015		Foreign Exchange Future	11.00	Put	478.21600	0.47822	502.47440	0.50247	478.216	15.65	0.00	0	0.00	
\$ / R	On	16/03/2015		Foreign Exchange Future	11.01	Call	1,129.43700	1.12944	1,096.98620	1.09699	1,129.437	15.66	0.00	0	0.00	
\$ / R	On	16/03/2015		Foreign Exchange Future	11.01	Put	482.73700	0.48274	507.58620	0.50759	482.737	15.66	0.00	0	0.00	
\$ / R MAXI	On	17/01/2014		Any day expiry			10.90160	10.90160	10.85070	10.85070		13.83	0.00	0	0.00	
\$ / R MAXI	On	17/01/2014		Any day expiry	10.76	Call	14,967.05980	0.14967	11,431.60320	0.11432	14,967.060	15.61	0.00	0	200.00	
\$ / R MAXI	On	17/01/2014		Any day expiry	10.76	Put	807.05980	0.00807	2,361.60320	0.02362	807.060	15.61	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.99510	10.99510	10.94490	10.94490		14.01	230,897.10	21	707.00	
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Call	69,939.64490	0.69940	65,332.06420	0.65332	69,939.645	13.09	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Put	3,429.64490	0.03430	3,842.06420	0.03842	3,429.645	13.09	0.00	0	200.00	
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	56,408.11230	0.56408	52,298.55600	0.52299	56,408.112	13.01	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	5,898.11230	0.05898	6,808.55600	0.06809	5,898.112	13.01	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	55,629.79050	0.55630	51,547.72470	0.51548	55,629.790	13.03	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	6,119.79050	0.06120	7,057.72470	0.07058	6,119.791	13.03	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	54,857.15000	0.54857	50,802.96170	0.50803	54,857.150	13.05	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	6,347.15000	0.06347	7,312.96170	0.07313	6,347.150	13.05	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.88	Call	30,747.64050	0.30748	27,909.80350	0.27910	30,747.640	13.77	0.00	0	0.00	
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.88	Put	19,237.64050	0.19238	21,419.80350	0.21420	19,237.641	13.77	0.00	0	160.00	
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			11.14390	11.14390	11.09140	11.09140		15.03	0.00	0	207.00	
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	65,759.74400	0.65760	62,290.24590	0.62290	65,759.744	14.00	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	20,369.74400	0.20370	22,150.24590	0.22150	20,369.744	14.00	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	65,154.71530	0.65155	61,709.29510	0.61709	65,154.715	14.02	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	20,764.71530	0.20765	22,569.29510	0.22569	20,764.715	14.02	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	64,554.36710	0.64554	61,132.80750	0.61133	64,554.367	14.04	0.00	0	0.00	
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	21,164.36710	0.21164	22,992.80750	0.22993	21,164.367	14.04	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future			11.30900	11.30900	11.25410	11.25410		15.77	0.00	0	1.00	

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 MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Call	91,713.28880	0.91713	87,741.85070	0.87742	91,713.289	14.43	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Put	24,813.28880	0.24813	26,331.85070	0.26332	24,813.289	14.43	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Call	91,051.58540	0.91052	87,099.92110	0.87100	91,051.585	14.43	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Put	25,151.58540	0.25152	26,689.92110	0.26690	25,151.585	14.43	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Call	90,392.88120	0.90393	86,461.07980	0.86461	90,392.881	14.44	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Put	25,492.88120	0.25493	27,051.07980	0.27051	25,492.881	14.44	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			17.96460	17.96460	17.96240	17.96240		13.27	9,179,910.60	511	32,287.00
£ / R	On	17/03/2014	12.85	Call	5,114.68190		5.11468	5,112.47640	5.11248	5,114.682	0.082	23.36	0.00	0	0.00
£ / R	On	17/03/2014	12.85	Put	0.08190		0.00008	0.07640	0.00008	0.082	0.00	23.36	0.00	0	327.00
£ / R	On	17/03/2014	13.00	Call	4,964.70470		4.96470	4,962.49660	4.96250	4,964.705	0.105	22.98	0.00	0	0.00
£ / R	On	17/03/2014	13.00	Put	0.10470		0.00010	0.09660	0.00010	0.105	0.00	22.98	0.00	0	327.00
£ / R	On	17/03/2014	14.25	Call	3,715.38100		3.71538	3,713.07210	3.71307	3,715.381	0.078	19.76	0.00	0	0.00
£ / R	On	17/03/2014	14.25	Put	0.78100		0.00078	0.67210	0.00067	0.781	0.00	19.76	0.00	0	327.00
£ / R	On	17/03/2014	14.29	Call	3,675.43260		3.67543	3,673.11520	3.67312	3,675.433	0.105	19.66	0.00	0	0.00
£ / R	On	17/03/2014	14.29	Put	0.83260		0.00083	0.71520	0.00072	0.833	0.00	19.66	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Call	3,665.44600		3.66545	3,663.12640	3.66313	3,665.446	0.105	19.63	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Put	0.84600		0.00085	0.72640	0.00073	0.846	0.00	19.63	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Call	3,655.45960		3.65546	3,653.13780	3.65314	3,655.460	0.105	19.60	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Put	0.85960		0.00086	0.73780	0.00074	0.860	0.00	19.60	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Call	3,465.76760		3.46577	3,463.40960	3.46341	3,465.768	0.105	19.12	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Put	1.16760		0.00117	1.00960	0.00101	1.168	0.00	19.12	0.00	0	327.00
£ / R	On	17/03/2014	15.40	Call	2,569.61130		2.56961	2,566.96290	2.56696	2,569.611	0.105	16.83	0.00	0	0.00
£ / R	On	17/03/2014	15.40	Put	5.01130		0.00501	4.56290	0.00456	5.011	0.00	16.83	0.00	0	7,500.00
£ / R	On	17/03/2014	17.00	Call	1,024.80230		1.02480	1,018.82500	1.01882	1,024.802	0.105	12.28	0.00	0	0.00
£ / R	On	17/03/2014	17.00	Put	60.20230		0.06020	56.42500	0.05643	60.202	0.00	12.28	0.00	0	300.00
£ / R	On	17/03/2014	18.00	Call	374.74860		0.37475	367.32530	0.36733	374.749	0.105	13.37	0.00	0	0.00
£ / R	On	17/03/2014	18.00	Put	410.14860		0.41015	404.92530	0.40493	410.149	0.105	13.37	0.00	0	300.00
£ / R	On	17/03/2014	18.40	Call	238.83150		0.23883	232.78140	0.23278	238.832	0.105	14.21	0.00	0	4,700.00
£ / R	On	17/03/2014	18.40	Put	674.23150		0.67423	670.38140	0.67038	674.231	0.105	14.21	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			18.19500	18.19500	18.19020	18.19020		14.13	49,126,500.00	2,700	4,201.00
£ / R	On	13/06/2014	15.00	Call	3,218.49670		3.21850	0.00000	0.00000	3,218.497	0.105	16.57	0.00	0	0.00
£ / R	On	13/06/2014	15.00	Put	23.49670		0.02350	0.00000	0.00000	23.497	0.00	16.57	0.00	0	1,123.00
£ / R	On	13/06/2014	16.04	Call	2,200.01670		2.20002	2,193.53630	2.19354	2,200.017	0.105	13.36	0.00	0	0.00
£ / R	On	13/06/2014	16.04	Put	45.01670		0.04502	43.33630	0.04334	45.017	0.00	13.36	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Call	2,190.32390		2.19032	2,183.82940	2.18383	2,190.324	0.105	13.33	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Put	45.32390		0.04532	43.62940	0.04363	45.324	0.00	13.33	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Call	2,180.63380		2.18063	2,174.12360	2.17412	2,180.634	0.105	13.30	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Put	45.63380		0.04563	43.92360	0.04392	45.634	0.00	13.30	0.00	0	0.00
£ / R	On	13/06/2014	16.50	Call	1,765.47660		1.76548	0.00000	0.00000	1,765.477	0.105	12.34	0.00	0	0.00
£ / R	On	13/06/2014	16.50	Put	70.47660		0.07048	0.00000	0.00000	70.477	0.00	12.34	79,145.22	1,123	1,123.00
£ / R	On	13/06/2014	16.65	Call	1,637.71890		1.63772	0.00000	0.00000	1,637.719	0.105	12.48	0.00	0	0.00
£ / R	On	13/06/2014	16.65	Put	92.71890		0.09272	0.00000	0.00000	92.719	0.00	12.48	1,668,940.20	18,000	18,000.00
£ / R	On	13/06/2014	16.88	Call	1,451.09590		1.45110	1,443.01160	1.44301	1,451.096	0.105	12.69	0.00	0	0.00
£ / R	On	13/06/2014	16.88	Put	136.09590		0.13610	132.81160	0.13281	136.096	0.00	12.69	0.00	0	50.00
£ / R	On	13/06/2014	17.90	Call	791.94950		0.79195	0.00000	0.00000	791.949	0.105	13.78	0.00	0	0.00
£ / R	On	13/06/2014	17.90	Put	496.94950		0.49695	0.00000	0.00000	496.949	0.00	13.78	1,987,798.00	4,000	4,000.00
£ / R	On	13/06/2014	19.80	Call	245.52140		0.24552	0.00000	0.00000	245.521	0.105	16.67	2,946,256.80	12,000	12,000.00
£ / R	On	13/06/2014	19.80	Put	1,850.52140		1.85052	0.00000	0.00000	1,850.521	0.00	16.67	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future			18.45040	18.45040	18.44300	18.44300		14.90	0.00	0	320.00
£ / R	On	15/09/2014	16.84	Call	1,833.80580		1.83381	1,823.42880	1.82343	1,833.806	0.105	13.55	0.00	0	0.00
£ / R	On	15/09/2014	16.84	Put	223.40580		0.22341	220.42880	0.22043	223.406	0.00	13.55	0.00	0	0.00
£ / R	On	15/09/2014	16.85	Call	1,826.16900		1.82617	1,815.79010	1.81579	1,826.169	0.105	13.55	0.00	0	0.00
£ / R	On	15/09/2014	16.85	Put	225.76900		0.22577	222.79010	0.22279	225.769	0.00	13.55	0.00	0	0.00
£ / R	On	15/09/2014	16.86	Call	1,818.55380		1.81855	1,808.16900	1.80817	1,818.554	0.105	13.56	0.00	0	0.00
£ / R	On	15/09/2014	16.86	Put	228.15380		0.22815	225.16900	0.22517	228.154	0.00	13.56	0.00	0	0.00
£ / R	On	12/12/2014		Foreign Exchange Future			18.70320	18.70320	18.69350	18.69350		15.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
£ / R	On	12/12/2014			Foreign Exchange Future	17.54	Call	1,663.56540	1.66357	1,652.21500	1.65221	1,663.565	14.15	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.54	Put	500.36540	0.50037	498.71500	0.49871	500.365	14.15	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.55	Call	1,657.25620	1.65726	1,645.92870	1.64593	1,657.256	14.16	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.55	Put	504.05620	0.50406	502.42870	0.50243	504.056	14.16	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.56	Call	1,650.95770	1.65096	1,639.65940	1.63966	1,650.958	14.16	0.00	0	0.00
£ / R	On	12/12/2014			Foreign Exchange Future	17.56	Put	507.75770	0.50776	506.15940	0.50616	507.758	14.16	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future			0.10530	0.10530	0.10559	0.10559		12.66	0.00	0	124.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Call	1,533.41710	0.01533	1,562.65020	0.01563	1,533.417	17.81	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.09	Put	3.91710	0.00004	3.85020	0.00004	3.917	17.81	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Call	574.01220	0.00574	599.26360	0.00599	574.012	12.66	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10	Put	44.51220	0.00045	40.46360	0.00040	44.512	12.66	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Call	103.54900	0.00104	111.63390	0.00112	103.549	15.82	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.11	Put	574.04900	0.00574	552.83390	0.00553	574.049	15.82	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future			0.10677	0.10677	0.10705	0.10705		15.03	0.00	0	12,859.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.09	Call	1,694.08010	0.01694	1,722.23290	0.01722	1,694.080	15.54	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.09	Put	16.88010	0.00017	16.93290	0.00017	16.880	15.54	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.10	Call	823.07540	0.00823	845.43990	0.00845	823.075	15.03	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.10	Put	145.87540	0.00146	140.13990	0.00140	145.875	15.03	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.11	Call	331.31180	0.00331	343.06540	0.00343	331.312	17.22	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.11	Put	654.11180	0.00654	637.76540	0.00638	654.112	17.22	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future			14.94290	14.94290	14.96410	14.96410		13.09	59,532,513.60	3,984	79,545.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.49	Call	2,455.14220	2.45514	2,476.25290	2.47625	2,455.142	17.82	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.49	Put	2.24220	0.00224	2.15290	0.00215	2.242	17.82	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.50	Call	2,445.17300	2.44517	2,466.28250	2.46628	2,445.173	17.77	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.50	Put	2.27300	0.00227	2.18250	0.00218	2.273	17.77	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.51	Call	2,435.20430	2.43520	2,456.31280	2.45631	2,435.204	17.73	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.51	Put	2.30430	0.00230	2.21280	0.00221	2.304	17.73	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.65	Call	2,295.69610	2.29570	2,316.78670	2.31679	2,295.696	17.13	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.65	Put	2.79610	0.00280	2.68670	0.00269	2.796	17.13	0.00	0	500.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.85	Call	2,096.61480	2.09661	2,117.67240	2.11767	2,096.615	16.28	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	12.85	Put	3.71480	0.00371	3.57240	0.00357	3.715	16.28	0.00	0	8,800.00
€ / R	On	17/03/2014			Foreign Exchange Future	15.35	Put	590.76950	0.59077	573.64100	0.57364	590.769	14.18	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	15.35	Call	183.66950	0.18367	187.74100	0.18774	183.670	14.18	0.00	0	5,500.00
€ / R	On	13/06/2014			Foreign Exchange Future			15.14340	15.14340	15.16370	15.16370		14.16	31,801,140.00	2,100	21,538.00
€ / R	On	13/06/2014			Foreign Exchange Future	13.79	Call	1,439.23120	1.43923	1,453.23770	1.45324	1,439.231	13.39	0.00	0	0.00
€ / R	On	13/06/2014			Foreign Exchange Future	13.79	Put	85.83120	0.08583	79.53770	0.07954	85.831	13.39	0.00	0	0.00
€ / R	On	13/06/2014			Foreign Exchange Future	13.80	Call	1,430.64150	1.43064	1,444.57530	1.44458	1,430.641	13.39	0.00	0	0.00
€ / R	On	13/06/2014			Foreign Exchange Future	13.80	Put	87.24150	0.08724	80.87530	0.08088	87.241	13.39	2,399,141.25	27,500	27,500.00
€ / R	On	13/06/2014			Foreign Exchange Future	13.81	Call	1,422.07020	1.42207	1,435.93270	1.43593	1,422.070	13.39	0.00	0	0.00
€ / R	On	13/06/2014			Foreign Exchange Future	13.81	Put	88.67020	0.08867	82.23270	0.08223	88.670	13.39	0.00	0	0.00
€ / R	On	13/06/2014			Foreign Exchange Future	14.85	Call	686.00280	0.68600	0.00000	0.00000	686.003	13.77	0.00	0	0.00
€ / R	On	13/06/2014			Foreign Exchange Future	14.85	Put	392.60280	0.39260	0.00000	0.00000	392.603	13.77	1,963,014.00	5,000	5,000.00
€ / R	On	13/06/2014			Foreign Exchange Future	16.40	Call	220.38640	0.22039	0.00000	0.00000	220.386	16.66	2,754,830.00	12,500	12,500.00
€ / R	On	13/06/2014			Foreign Exchange Future	16.40	Put	1,476.98640	1.47699	0.00000	0.00000	1,476.986	16.66	0.00	0	0.00
€ / R	On	15/09/2014			Foreign Exchange Future			15.36770	15.36770	15.38640	15.38640		14.86	0.00	0	750.00
€ / R	On	15/09/2014			Foreign Exchange Future	14.34	Put	274.43910	0.27444	262.26350	0.26226	274.439	13.79	0.00	0	0.00
€ / R	On	15/09/2014			Foreign Exchange Future	14.34	Call	1,302.13910	1.30214	1,308.66350	1.30866	1,302.139	13.79	0.00	0	0.00
€ / R	On	15/09/2014			Foreign Exchange Future	14.35	Call	1,295.09830	1.29510	1,301.58480	1.30158	1,295.098	13.79	0.00	0	0.00
€ / R	On	15/09/2014			Foreign Exchange Future	14.35	Put	277.39830	0.27740	265.18480	0.26518	277.398	13.79	0.00	0	0.00
€ / R	On	15/09/2014			Foreign Exchange Future	14.36	Call	1,288.08320	1.28808	1,294.52830	1.29453	1,288.083	13.79	0.00	0	0.00
€ / R	On	15/09/2014			Foreign Exchange Future	14.36	Put	280.38320	0.28038	268.12830	0.26813	280.383	13.79	0.00	0	0.00
€ / R	On	12/12/2014			Foreign Exchange Future			15.59270	15.59270	15.60990	15.60990		15.41	0.00	0	0.00
€ / R	On	12/12/2014			Foreign Exchange Future	13.69	Call	2,071.25890	2.07126	2,079.44400	2.07944	2,071.259	13.97	0.00	0	0.00
€ / R	On	12/12/2014			Foreign Exchange Future	13.69	Put	168.55890	0.16856	159.54400	0.15954	168.559	13.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,063.02070		2.06302		2,071.18770	2.07119	2,063.021	13.97	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	170.32070		0.17032		161.28770	0.16129	170.321	13.97	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,054.79640		2.05480		2,062.94570	2.06295	2,054.796	13.97	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	172.09640		0.17210		163.04570	0.16305	172.096	13.97	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.84520		15.84520		15.86510	15.86510		15.96	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,497.26470		1.49726		1,504.60600	1.50461	1,497.265	14.79	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	592.06470		0.59206		579.50600	0.57951	592.065	14.79	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,491.62480		1.49162		1,498.92340	1.49892	1,491.625	14.80	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	596.42480		0.59642		583.82340	0.58382	596.425	14.80	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	600.79660		0.60080		588.15880	0.58816	600.797	14.81	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,485.99660		1.48600		1,493.25880	1.49326	1,485.997	14.81	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.38302		110.38302		110.37846	110.37846			0.00	0	0.00
2025	On 06/02/2014	Bond Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	606.98000		0.60698		611.54000	0.61154	606.980		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	616.98000		0.61698		621.54000	0.62154	616.980		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	626.98000		0.62698		631.54000	0.63154	626.980		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.75261		107.75261		107.74428	107.74428			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	762.61000		0.76261		754.28000	0.75428	762.610		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	752.61000		0.75261		744.28000	0.74428	752.610		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	742.61000		0.74261		734.28000	0.73428	742.610		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
2050	On 06/02/2014	Bond Future			113.71320		113.71320		113.70382	113.70382			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,723.20000		3.72320		3,713.82000	3.71382	3,723.200		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	3,713.20000		3.71320		3,703.82000	3.70382	3,713.200		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	3,703.20000		3.70320		3,693.82000	3.69382	3,703.200		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			412.66500		412.66500		413.49100	413.49100			0.00	0	0.00
AL37	On 08/05/2014	Index Future			418.09400		418.09400		418.93100	418.93100			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			485.94700		485.94700		487.65700	487.65700			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			492.34000		492.34000		494.07200	494.07200			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			437.14800		437.14800		439.01200	439.01200			0.00	0	803.00
ALBI	On 08/05/2014	Index Future			442.89900		442.89900		444.78700	444.78700			0.00	0	35.00
ALBI	On 07/08/2014	Index Future			448.86700		448.86700		450.78200	450.78200			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.76610		9.76610		9.78060	9.78060		11.80	23,448,406.10	2,401	9,407.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	351.06600		0.35107		363.60550	0.36361	351.066	11.49	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	74.96600		0.07497		73.00550	0.07301	74.966	11.49	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	344.04820		0.34405		356.48740	0.35649	344.048	11.50	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	77.94820		0.07795		75.88740	0.07589	77.948	11.50	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	337.10970		0.33711		349.44740	0.34945	337.110	11.51	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	81.00970		0.08101		78.84740	0.07885	81.010	11.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.84120		9.84120		9.85430	9.85430		12.00	1,082,532.00	110	1,675.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	712.88390		0.71288	724.92760	0.72493	712.884		11.73	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	71.68390		0.07168	70.62760	0.07063	71.684		11.73	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	373.66740		0.37367	382.46540	0.38247	373.667		11.96	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	232.46740		0.23247	228.16540	0.22817	232.467		11.96	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	279.54090		0.27954	286.87400	0.28687	279.541		12.06	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	328.34090		0.32834	322.57400	0.32257	328.341		12.06	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	275.36170		0.27536	282.61800	0.28262	275.362		12.08	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	334.16170		0.33416	328.31800	0.32832	334.162		12.08	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	271.23160		0.27123	278.41370	0.27841	271.232		12.10	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	340.03160		0.34003	334.11370	0.33411	340.032		12.10	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	73.70340		0.07370	76.58460	0.07658	73.703		13.23	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	932.50340		0.93250	922.28460	0.92228	932.503		13.23	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.92600		9.92600		9.93730	9.93730		12.17	0.00	0	2,500.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	604.39050		0.60439	612.97890	0.61298	604.391		12.02	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	218.39050		0.21839	215.67890	0.21568	218.390		12.02	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	222.12770		0.22213	219.36830	0.21937	222.128		12.03	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	598.12770		0.59813	606.66830	0.60667	598.128		12.03	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	591.90590		0.59191	600.39850	0.60040	591.906		12.03	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	225.90590		0.22591	223.09850	0.22310	225.906		12.03	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.01080		10.01080		10.02090	10.02090		12.30	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	693.70760		0.69371	701.41390	0.70141	693.708		12.16	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	272.90760		0.27291	270.51390	0.27051	272.908		12.16	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	687.61150		0.68761	695.28150	0.69528	687.611		12.17	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	276.81150		0.27681	274.38150	0.27438	276.812		12.17	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	681.55060		0.68155	689.18400	0.68918	681.551		12.17	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	280.75060		0.28075	278.28400	0.27828	280.751		12.17	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.02170		10.02170		10.00020	10.00020		14.18	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	273.24360		0.27324	257.25150	0.25725	273.244		14.14	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	191.54360		0.19154	197.05150	0.19705	191.544		14.14	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	267.93430		0.26793	252.11020	0.25211	267.934		14.14	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	196.23430		0.19623	201.91020	0.20191	196.234		14.14	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	262.69470		0.26269	247.03840	0.24704	262.695		14.15	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	200.99470		0.20099	206.83840	0.20684	200.995		14.15	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.13650		10.13650		10.11290	10.11290		13.74	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	509.11930		0.50912	491.77750	0.49178	509.119		13.38	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	212.61930		0.21262	218.87750	0.21888	212.619		13.38	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	503.22940		0.50323	485.96670	0.48597	503.229		13.39	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	216.72940		0.21673	223.06670	0.22307	216.729		13.39	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	497.38510		0.49739	480.20420	0.48020	497.385		13.40	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	220.88510		0.22089	227.30420	0.22730	220.885		13.40	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			346.97250		346.97250	-323.60280	-323.60280				0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			925.83860		925.83860	898.39960	898.39960				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,007.47950		1,007.47950	979.22180	979.22180				0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			152.36590		152.36590	152.32010	152.32010				0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			364.15060		364.15060	374.08640	374.08640				0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			895.12890		895.12890	868.48770	868.48770				0.00	0	1,871.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 17/03/2014	Foreign Exchange Future			12.09270		12.09270		12.13730	12.13730		13.14	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	833.28390		0.83328	875.67080	0.87567	833.284		13.22	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	30.58390		0.03058	28.37080	0.02837	30.584		13.22	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	823.94320		0.82394	866.28030	0.86628	823.943		13.17	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	31.24320		0.03124	28.98030	0.02898	31.243		13.17	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	814.61870		0.81462	856.90470	0.85690	814.619		13.12	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	31.91870		0.03192	29.60470	0.02960	31.919		13.12	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.26530		12.26530	12.30870	12.30870			14.16	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	826.30240		0.82630	856.41300	0.85641	826.302		13.21	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	151.00240		0.15100	137.71300	0.13771	151.002		13.21	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	819.24590		0.81925	849.27810	0.84928	819.246		13.23	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	153.94590		0.15395	140.57810	0.14058	153.946		13.23	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	812.22950		0.81223	842.18420	0.84218	812.229		13.24	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	156.92950		0.15693	143.48420	0.14348	156.930		13.24	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.82190		1.82190	1.81490	1.81490			13.82	0.00	0	100.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,358.58930		0.13586	1,292.42180	0.12924	1,358.589		13.59	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	39.58930		0.00396	43.42180	0.00434	39.589		13.59	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,267.45430		0.12675	1,202.50320	0.12025	1,267.454		13.49	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	48.45430		0.00485	53.50320	0.00535	48.454		13.49	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,179.94960		0.11799	1,116.39020	0.11164	1,179.950		13.52	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	60.94960		0.00609	67.39020	0.00674	60.950		13.52	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.84230		1.84230	1.83480	1.83480			14.84	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,663.98850		0.16640	1,597.28500	0.15973	1,663.989		14.02	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	140.98850		0.01410	149.28500	0.01493	140.989		14.02	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,582.54650		0.15825	1,516.96490	0.15170	1,582.546		14.01	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	159.54650		0.01595	168.96490	0.01690	159.546		14.01	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,502.90020		0.15029	1,438.52710	0.14385	1,502.900		14.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	179.90020		0.01799	190.52710	0.01905	179.900		14.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.34635		114.34635	114.33688	114.33688				0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,356.35000		3.35635	3,346.88000	3.34688	3,356.350		0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	3,346.35000		3.34635	3,336.88000	3.33688	3,346.350		0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	3,336.35000		3.33635	3,326.88000	3.32688	3,336.350		0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.78532		83.31389	9.71377	83.83884				0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,822.28000		1.82228	1,297.33000	1.29733	1,822.280		0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,746.75000		1.74675	1,221.80000	1.22180	1,746.750		0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,671.33000		1.67133	1,146.38000	1.14638	1,671.330		0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.90746		80.62795	9.83351	81.15983				0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,698.26000		2.69826	2,166.38000	2.16638	2,698.260		0.00	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	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 08/05/2014	Bond Future	9.55	Put	2,622.97000	2.62297	2,091.09000	2.09109	2,622.970		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,547.78000	2.54778	2,015.90000	2.01590	2,547.780		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			436.63400	436.63400	438.38800	438.38800			0.00	0	481.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	33,560.00000	3.35600	16,020.00000	1.60200	33,560.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	33,660.00000	3.36600	16,120.00000	1.61200	33,660.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	33,760.00000	3.37600	16,220.00000	1.62200	33,760.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			442.37800	442.37800	444.15500	444.15500			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	3,880.00000	0.38800	21,650.00000	2.16500	3,880.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	3,780.00000	0.37800	21,550.00000	2.15500	3,780.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	3,680.00000	0.36800	21,450.00000	2.14500	3,680.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			448.34000	448.34000	450.14100	450.14100			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	116,500.00000	11.65000	98,490.00000	9.84900	116,500.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	116,600.00000	11.66000	98,590.00000	9.85900	116,600.000		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	116,700.00000	11.67000	98,690.00000	9.86900	116,700.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014	Index Future			201.43400	201.43400	201.44000	201.44000			2,014,340.00	1	1,335.00
IGOV	On 08/05/2014	Index Future			204.10800	204.10800	204.11500	204.11500			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			543.47200	543.47200	543.54800	543.54800			0.00	0	190.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.23000	94.77000	5.23000	94.77000			23,692,500.00	1,000	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.29000	94.71000	5.29000	94.71000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.33000	94.67000	5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.45000	94.55000	5.45000	94.55000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.50000	94.50000	5.50000	94.50000			0.00	0	3,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.68000	94.32000	5.68000	94.32000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.96000	94.04000	5.96000	94.04000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.26000	93.74000	6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.56000	93.44000	6.56000	93.44000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.87000	93.13000	6.87000	93.13000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.14000	92.86000	7.14000	92.86000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.43000	92.57000	7.43000	92.57000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.15690		9.15690		9.17000	9.17000		9.50	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	1,018.03070		1.01803	1,030.98050	1.03098		1,018.031	11.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	1.13070		0.00113	0.98050	0.00098		1.131	11.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	1,008.08680		1.00809	1,021.03050	1.02103		1,008.087	11.93	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	1.18680		0.00119	1.03050	0.00103		1.187	11.93	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	998.14560		0.99815	1,011.08310	1.01108		998.146	11.89	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	1.24560		0.00125	1.08310	0.00108		1.246	11.89	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.21960		9.21960	9.23230	9.23230			11.35	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	815.45180		0.81545	825.93220	0.82593		815.452	11.47	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	35.85180		0.03585	33.63220	0.03363		35.852	11.47	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	806.53770		0.80654	816.97480	0.81697		806.538	11.46	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	36.93770		0.03694	34.67480	0.03467		36.938	11.46	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	797.65020		0.79765	808.04470	0.80804		797.650	11.45	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	38.05020		0.03805	35.74470	0.03574		38.050	11.45	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.35910		1.35910	1.36720	1.36720				0.00	0	575.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.35890		1.35890	1.36720	1.36720				0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.57980		9.57980	0.10436	9.55430	9.55430		13.42	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	511.21240		0.05112	0.10436	469.50140	0.04695	511.212	12.73	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	5,113.21240		0.51132	0.10436	5,326.50140	0.53265	5,113.212	12.73	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	492.13160		0.04921	0.10436	451.52490	0.04515	492.132	12.72	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	5,194.13160		0.51941	0.10436	5,408.52490	0.54085	5,194.132	12.72	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	473.59610		0.04736	0.10436	438.56760	0.04386	473.596	12.70	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	5,275.59610		0.52756	0.10436	5,495.56760	0.54956	5,275.596	12.70	0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.02655		101.74969		7.96445	102.14034			0.00	0	11,268.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	1,179.52000		1.17952		788.87000	0.78887	1,179.520		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,115.84000		1.11584		725.19000	0.72519	1,115.840		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	1,052.20000		1.05220		661.55000	0.66155	1,052.200		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.13202		99.17179		8.06736	99.56768			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	3,382.86000		3.38286		2,986.97000	2.98697	3,382.860		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	3,319.11000		3.31911		2,923.22000	2.92322	3,319.110		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	3,255.41000		3.25541		2,859.52000	2.85952	3,255.410		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.24225		116.35686		6.21660	116.39793		2.24	0.00	0	32,412.00
R157	On 06/02/2014	Bond Future	5.64	Call	16.68000		0.01668		21.32000	0.02132	16.680	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	986.57000		0.98657		950.14000	0.95014	986.570	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	17.73000		0.01773		22.59000	0.02259	17.730	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	971.42000		0.97142		935.21000	0.93521	971.420	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	18.84000		0.01884		23.92000	0.02392	18.840	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	956.34000		0.95634		920.35000	0.92035	956.340	2.19	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.42950		111.08001		6.39857	111.12168		2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	64.04000		0.06404		69.53000	0.06953	64.040	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,751.59000		1.75159		1,715.41000	1.71541	1,751.590	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	65.44000		0.06544		71.02000	0.07102	65.440	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,739.23000		1.73923		1,703.14000	1.70314	1,739.230	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	66.86000		0.06686		72.53000	0.07253	66.860	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,726.89000		1.72689		1,690.89000	1.69089	1,726.890	2.13	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.66199		112.57722		6.62315	112.61972		1.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 07/08/2014	Bond Future	6.74	Call	677.56000		0.67756		701.61000	0.70161	677.560	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	592.28000		0.59228		573.83000	0.57383	592.280	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	683.57000		0.68357		707.74000	0.70774	683.570	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	587.37000		0.58737		569.04000	0.56904	587.370	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	689.61000		0.68961		713.56000	0.71356	689.610	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	582.49000		0.58249		563.94000	0.56394	582.490	1.89	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.98120		107.34634		6.92945	107.38993		1.67	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	353.35000		0.35335		369.35000	0.36935	353.350	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,023.00000		1.02300		995.41000	0.99541	1,023.000	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	356.20000		0.35620		372.28000	0.37228	356.200	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,017.34000		1.01734		989.83000	0.98983	1,017.340	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	359.06000		0.35906		375.23000	0.37523	359.060	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,011.70000		1.01170		984.28000	0.98428	1,011.700	1.64	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.34948		118.23670		8.26700	118.95670		13.65	0.00	0	61,696.00
R186	On 06/02/2014	Bond Future	7.74	Call	156.32000		0.15632		246.69000	0.24669	156.320	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,626.39000		5.62639		4,996.76000	4.99676	5,626.390	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	164.34000		0.16434		258.16000	0.25816	164.340	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,541.81000		5.54181		4,915.63000	4.91563	5,541.810	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	172.69000		0.17269		270.06000	0.27006	172.690	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,457.65000		5.45765		4,835.02000	4.83502	5,457.650	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	3,840.36000		3.84036		4,457.90000	4.45790	3,840.360	13.89	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	430.59000		0.43059		328.13000	0.32813	430.590	13.89	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.45343		119.79215		8.36788	120.52174		14.42	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	482.83000		0.48283		571.86000	0.57186	482.830	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,914.19000		12.91419		12,273.63000	12.27363	12,914.190	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	492.32000		0.49232		582.76000	0.58276	492.320	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,825.94000		12.82594		12,186.79000	12.18679	12,825.940	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	501.96000		0.50196		593.82000	0.59382	501.960	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,737.95000		12.73795		12,100.22000	12.10022	12,737.950	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,011.69000		1.01169		1,188.78000	1.18878	1,011.690	14.04	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,518.23000		9.51823		8,965.73000	8.96573	9,518.230	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,027.41000		3.02741		3,392.46000	3.39246	3,027.410	14.33	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,772.87000		4.77287		4,408.33000	4.40833	4,772.870	14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,027.53000		4.02753		4,464.94000	4.46494	4,027.530	14.42	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,633.06000		3.63306		3,340.88000	3.34088	3,633.060	14.42	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	6,491.66000		6.49166		7,043.64000	7.04364	6,491.660	14.64	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,978.19000		1.97819		1,800.58000	1.80058	1,978.190	14.64	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	7,911.61000		7.91161		8,505.82000	8.50582	7,911.610	14.76	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,416.02000		1.41602		1,280.64000	1.28064	1,416.020	14.76	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.55671		116.11629		8.46795	116.85593		13.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,040.12000		6.04012		5,637.96000	5.63796	6,040.120	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,797.48000		3.79748		4,134.96000	4.13496	3,797.480	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,833.59000		3.83359		4,173.13000	4.17313	3,833.590	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,991.05000		5.99105		5,590.95000	5.59095	5,991.050	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	3,869.90000		3.86990		4,211.51000	4.21151	3,869.900	13.85	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,942.26000		5.94226		5,544.23000	5.54423	5,942.260	13.85	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,454.46000		6.45446		6,917.32000	6.91732	6,454.460	14.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,495.18000		3.49518		3,218.40000	3.21840	3,495.180	14.14	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.65700		117.74358		8.56484	118.49410		13.32	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,767.80000		3.76780		4,072.89000	4.07289	3,767.800	13.17	0.00	0	0.00

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 06/11/2014	Bond Future	8.14	Put	8,068.52000		8.06852		7,623.09000	7.62309	8,068.520	13.17	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,800.13000		3.80013		4,106.97000	4.10697	3,800.130	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,015.54000		8.01554		7,571.86000	7.57186	8,015.540	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,832.62000		3.83262		4,141.22000	4.14122	3,832.620	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,962.81000		7.96281		7,520.89000	7.52089	7,962.810	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	7,918.67000		7.91867		8,396.36000	8.39636	7,918.670	13.65	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,863.83000		3.86383		3,591.00000	3.59100	3,863.830	13.65	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			276.73348		276.73348		276.72471	276.72471			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	3,256.52000		3.25652		3,265.29000	3.26529	3,256.520		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	3,266.52000		3.26652		3,275.29000	3.27529	3,266.520		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	3,276.52000		3.27652		3,285.29000	3.28529	3,276.520		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.24499		104.13921		5.21261	104.16670		1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	121.21000		0.12121		137.14000	0.13714	121.210	1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	125.44000		0.12544		113.88000	0.11388	125.440	1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	125.56000		0.12556		141.68000	0.14168	125.560	1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	121.30000		0.12130		109.93000	0.10993	121.300	1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	129.89000		0.12989		146.41000	0.14641	129.890	1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	117.14000		0.11714		106.17000	0.10617	117.140	1.21	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.22292		105.50919		5.17665	105.53710		1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	114.81000		0.11481		122.47000	0.12247	114.810	0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	406.81000		0.40681		386.56000	0.38656	406.810	0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	116.68000		0.11668		124.44000	0.12444	116.680	0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	402.62000		0.40262		382.47000	0.38247	402.620	0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	118.57000		0.11857		126.43000	0.12643	118.570	0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	398.45000		0.39845		378.40000	0.37840	398.450	0.99	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.03436		102.52257		4.95550	102.55108		0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	266.87000		0.26687		280.90000	0.28090	266.870	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	174.56000		0.17456		160.08000	0.16008	174.560	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	268.92000		0.26892		283.02000	0.28302	268.920	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	173.00000		0.17300		158.59000	0.15859	173.000	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	270.98000		0.27098		285.15000	0.28515	270.980	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	171.46000		0.17146		157.12000	0.15712	171.460	0.71	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			212.42216		212.42216		212.40859	212.40859			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	3,432.16000		3.43216		3,418.59000	3.41859	3,432.160		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	3,422.16000		3.42216		3,408.59000	3.40859	3,422.160		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	3,412.16000		3.41216		3,398.59000	3.39859	3,412.160		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.05056		107.13035		7.01453	107.24555		4.68	0.00	0	10,779.00
R203	On 06/02/2014	Bond Future	5.95	Call	0.55000		0.00055		0.95000	0.00095	0.550	4.55	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,591.43000		3.59143	3,476.63000	3.47663	3,591.430	3,591.430	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	3.02000		0.00302	4.70000	0.00470	3.020	3.020	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,963.20000		2.96320	2,849.68000	2.84968	2,963.200	2,963.200	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	3.28000		0.00328	5.08000	0.00508	3.280	3.280	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,930.39000		2.93039	2,816.99000	2.81699	2,930.390	2,930.390	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	3.56000		0.00356	5.49000	0.00549	3.560	3.560	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,897.61000		2.89761	2,784.34000	2.78434	2,897.610	2,897.610	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	225.07000		0.22507	269.76000	0.26976	225.070	225.070	4.66	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	900.53000		0.90053	830.02000	0.83002	900.530	900.530	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.19855		104.37949		7.15938	104.49628		5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	81.53000		0.08153	90.44000	0.09044	81.530	81.530	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,542.55000		4.54255	4,434.67000	4.43467	4,542.550	4,542.550	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	83.50000		0.08350	92.59000	0.09259	83.500	83.500	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,513.14000		4.51314	4,405.44000	4.40544	4,513.140	4,513.140	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	85.52000		0.08552	94.79000	0.09479	85.520	85.520	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,483.78000		4.48378	4,376.26000	4.37626	4,483.780	4,483.780	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	707.33000		0.70733	753.14000	0.75314	707.330	707.330	5.01	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,782.49000		1.78249	1,711.51000	1.71151	1,782.490	1,782.490	5.01	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,497.71000		1.49771	1,569.83000	1.56983	1,497.710	1,497.710	5.08	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	899.64000		0.89964	854.97000	0.85497	899.640	899.640	5.08	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.35538		105.78631		7.31251	105.90489		4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	862.81000		0.86281	905.99000	0.90599	862.810	862.810	4.63	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,299.67000		2.29967	2,224.27000	2.22427	2,299.670	2,299.670	4.63	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,571.87000		1.57187	1,512.32000	1.51232	1,571.870	1,571.870	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,390.96000		1.39096	1,449.99000	1.44999	1,390.960	1,390.960	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,557.96000		1.55796	1,498.76000	1.49876	1,557.960	1,557.960	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,404.75000		1.40475	1,464.13000	1.46413	1,404.750	1,404.750	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,418.61000		1.41861	1,478.35000	1.47835	1,418.610	1,418.610	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,544.14000		1.54414	1,485.30000	1.48530	1,544.140	1,544.140	4.69	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.52489		103.10766		7.47755	103.22836		4.54	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	926.04000		0.92604	967.27000	0.96727	926.040	926.040	4.45	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,689.64000		2.68964	2,610.17000	2.61017	2,689.640	2,689.640	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	935.31000		0.93531	976.82000	0.97682	935.310	935.310	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,672.89000		2.67289	2,593.70000	2.59370	2,672.890	2,672.890	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	944.63000		0.94463	986.43000	0.98643	944.630	944.630	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,656.19000		2.65619	2,577.29000	2.57729	2,656.190	2,656.190	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	1,059.40000		1.05940	0.00000	0.00000	1,059.400	1,059.400	4.48	14,831.60	14	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	2,459.42000		2.45942	0.00000	0.00000	2,459.420	2,459.420	4.48	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.21940		93.43409		9.14206	94.13088			0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,333.08000		1.33308	2,029.87000	2.02987	1,333.080	1,333.080		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,420.51000		1.42051	2,117.30000	2.11730	1,420.510	1,420.510		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,507.80000		1.50780	2,204.59000	2.20459	1,507.800	1,507.800		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000		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
R2037	On 08/05/2014	Bond Future			9.32233		94.66322		9.24250	95.36930			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	417.52000		0.41752	1,123.60000	1.12360		417.520		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	504.72000		0.50472	1,210.80000	1.21080		504.720		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	591.78000		0.59178	1,297.86000	1.29786		591.780		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.42673		91.68146		9.34426	92.39722			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	3,435.99000		3.43599	2,720.23000	2.72023		3,435.990		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,344.55000		3.34455	2,628.79000	2.62879		3,344.550		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	3,253.25000		3.25325	2,537.49000	2.53749		3,253.250		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.33054		103.82311		7.28386	104.01441		6.73	0.00	0	29,769.00
R204	On 06/02/2014	Bond Future	6.39	Call	6.00000		0.00600	9.69000	0.00969		6.000	6.56	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,945.87000		3.94587	3,758.26000	3.75826		3,945.870	6.56	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	6.46000		0.00646	10.38000	0.01038		6.460	6.56	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,903.48000		3.90348	3,716.10000	3.71610		3,903.480	6.56	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	6.96000		0.00696	11.13000	0.01113		6.960	6.56	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,861.15000		3.86115	3,674.02000	3.67402		3,861.150	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.46378		105.18895		7.41399	105.38279		6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	130.47000		0.13047	146.82000	0.14682		130.470	6.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,855.39000		5.85539	5,677.90000	5.67790		5,855.390	6.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	133.47000		0.13347	150.13000	0.15013		133.470	6.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,816.84000		5.81684	5,639.66000	5.63966		5,816.840	6.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	136.52000		0.13652	153.49000	0.15349		136.520	6.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,778.35000		5.77835	5,601.48000	5.60148		5,778.350	6.58	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.60169		102.57588		7.54839	102.77257		6.83	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,404.33000		2.40433	2,299.49000	2.29949		2,404.330	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,806.23000		1.80623	1,898.08000	1.89808		1,806.230	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,823.39000		1.82339	1,915.79000	1.91579		1,823.390	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,384.38000		2.38438	2,280.09000	2.28009		2,384.380	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,840.64000		1.84064	1,933.61000	1.93361		1,840.640	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,364.53000		2.36453	2,260.81000	2.26081		2,364.530	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,446.23000		2.44623	2,554.06000	2.55406		2,446.230	6.90	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,791.62000		1.79162	1,702.76000	1.70276		1,791.620	6.90	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.73996		104.01327		7.68266	104.21315		6.67	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,362.45000		1.36245	1,429.39000	1.42939		1,362.450	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,017.28000		4.01728	3,884.34000	3.88434		4,017.280	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,374.80000		1.37480	1,442.17000	1.44217		1,374.800	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,993.68000		3.99368	3,861.17000	3.86117		3,993.680	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,387.22000		1.38722	1,455.02000	1.45502		1,387.220	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,970.15000		3.97015	3,838.07000	3.83807		3,970.150	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,952.48000		2.95248	3,063.89000	3.06389		2,952.480	6.72	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,085.92000		2.08592	1,997.45000	1.99745		2,085.920	6.72	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future			7.61970		98.79538		7.56290	99.05987		8.63	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	9.01000		0.00901		15.00000	0.01500	9.010	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,695.36000		4.69536		4,436.86000	4.43686	4,695.360	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	9.64000		0.00964		15.97000	0.01597	9.640	8.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,646.79000		4.64679		4,388.63000	4.38863	4,646.790	8.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	10.31000		0.01031		17.00000	0.01700	10.310	8.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,598.30000		4.59830		4,340.50000	4.34050	4,598.300	8.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.74815		100.09507		7.68817	100.36310		8.49	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	133.53000		0.13353		153.87000	0.15387	133.530	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,396.59000		7.39659		7,148.90000	7.14890	7,396.590	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	136.54000		0.13654		157.26000	0.15726	136.540	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,350.94000		7.35094		7,103.63000	7.10363	7,350.940	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	139.62000		0.13962		160.72000	0.16072	139.620	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,305.38000		7.30538		7,058.45000	7.05845	7,305.380	8.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.88022		97.80401		7.81671	98.07589		8.44	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,081.24000		2.08124		2,211.78000	2.21178	2,081.240	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,898.31000		2.89831		2,756.97000	2.75697	2,898.310	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,874.57000		2.87457		2,733.98000	2.73398	2,874.570	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,100.66000		2.10066		2,231.95000	2.23195	2,100.660	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,120.18000		2.12018		2,252.24000	2.25224	2,120.180	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,850.95000		2.85095		2,711.13000	2.71113	2,850.950	8.43	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.00606		99.17463		7.93871	99.45071		8.39	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,794.20000		1.79420		1,899.40000	1.89940	1,794.200	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,567.17000		4.56717		4,396.29000	4.39629	4,567.170	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,809.37000		1.80937		1,915.17000	1.91517	1,809.370	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,540.00000		4.54000		4,369.72000	4.36972	4,540.000	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,824.63000		1.82463		1,931.03000	1.93103	1,824.630	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,512.94000		4.51294		4,343.26000	4.34326	4,512.940	8.26	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		8.26	0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		8.26	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		8.26	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.77727		96.92914		7.72024	97.22691		9.47	0.00	0	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	4.70000		0.00470		8.31000	0.00831	4.700	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,605.45000		5.60545		5,311.29000	5.31129	5,605.450	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	5.06000		0.00506		8.90000	0.00890	5.060	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,549.90000		5.54990		5,255.97000	5.25597	5,549.900	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	5.46000		0.00546		9.56000	0.00956	5.460	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,494.43000		5.49443		5,200.76000	5.20076	5,494.430	9.20	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.89137		94.80830		7.83161	95.11008		9.99	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	127.35000		0.12735		147.80000	0.14780	127.350	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,640.70000		8.64070		8,359.37000	8.35937	8,640.700	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	130.34000		0.13034		151.19000	0.15119	130.340	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,587.68000		8.58768		8,306.75000	8.30675	8,587.680	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	133.40000		0.13340		154.65000	0.15465	133.400	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,534.75000		8.53475		8,254.22000	8.25422	8,534.750	9.72	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.00679		96.08615		7.94409	96.39216		9.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,255.84000		3.25584		3,088.88000	3.08888	3,255.840	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,192.59000		2.19259		2,331.64000	2.33164	2,192.590	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,214.14000		2.21414		2,354.37000	2.35437	2,214.140	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,228.02000		3.22802		3,062.24000	3.06224	3,228.020	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,235.82000		2.23582		2,377.23000	2.37723	2,235.820	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,200.37000		3.20037		3,035.77000	3.03577	3,200.370	9.34	0.00	0	0.00

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 07/08/2014	Bond Future	8.28	Call	3,410.77000		3.41077		3,592.96000	3.59296	3,410.770	9.49	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,091.57000		2.09157		1,967.75000	1.96775	2,091.570	9.49	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.12196		94.03577		8.05602	94.34647		9.38	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,792.90000		1.79290		1,906.40000	1.90640	1,792.900	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,068.21000		5.06821		4,871.01000	4.87101	5,068.210	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,809.51000		1.80951		1,924.06000	1.92406	1,809.510	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,035.79000		5.03579		4,839.64000	4.83964	5,035.790	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,826.22000		1.82622		1,941.82000	1.94182	1,826.220	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,003.49000		5.00349		4,808.39000	4.80839	5,003.490	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,141.71000		4.14171		4,333.55000	4.33355	4,141.710	9.54	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,384.58000		2.38458		2,265.72000	2.26572	2,384.580	9.54	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.12285		75.16902		9.05036	75.70810		19.63	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	196.63000		0.19663		285.76000	0.28576	196.630	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,713.57000		4.71357		4,263.62000	4.26362	4,713.570	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	205.56000		0.20556		297.63000	0.29763	205.560	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,641.37000		4.64137		4,194.36000	4.19436	4,641.370	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	214.82000		0.21482		309.87000	0.30987	214.820	19.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,569.64000		4.56964		4,125.61000	4.12561	4,569.640	19.42	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.21683		73.01344		9.14215	73.55971		21.04	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	456.57000		0.45657		531.17000	0.53117	456.570	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,655.19000		11.65519		11,183.52000	11.18352	11,655.190	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	465.36000		0.46536		541.09000	0.54109	465.360	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,573.32000		11.57332		11,102.78000	11.10278	11,573.320	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	474.28000		0.47428		551.15000	0.55115	474.280	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,491.72000		11.49172		11,022.32000	11.02232	11,491.720	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,391.40000		1.39140		1,563.41000	1.56341	1,391.400	20.69	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,912.19000		6.91219		6,537.93000	6.53793	6,912.190	20.69	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,683.26000		2.68326		2,948.83000	2.94883	2,683.260	20.92	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,287.32000		4.28732		4,006.62000	4.00662	4,287.320	20.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,486.65000		4.48665		4,842.75000	4.84275	4,486.650	21.19	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,472.66000		2.47266		2,282.49000	2.28249	2,472.660	21.19	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,027.93000		5.02793		5,405.09000	5.40509	5,027.930	21.27	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,118.83000		2.11883		1,949.72000	1.94972	2,118.830	21.27	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,549.17000		5.54917		5,944.56000	5.94456	5,549.170	21.34	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,829.75000		1.82975		1,678.87000	1.67887	1,829.750	21.34	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,997.13000		5.99713		6,407.30000	6.40730	5,997.130	21.40	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,613.87000		1.61387		1,477.77000	1.47777	1,613.870	21.40	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.30982		73.99755		9.23288	74.55132		20.66	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,674.29000		3.67429		3,945.14000	3.94514	3,674.290	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,646.01000		5.64601		5,363.09000	5.36309	5,646.010	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,705.47000		3.70547		3,977.74000	3.97774	3,705.470	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,602.61000		5.60261		5,321.11000	5.32111	5,602.610	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,736.79000		3.73679		4,010.48000	4.01048	3,736.790	20.57	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,559.47000		5.55947		5,279.39000	5.27939	5,559.470	20.57	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.40117		71.88938		9.32186	72.45127		20.84	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,078.80000		4.07880		4,342.79000	4.34279	4,078.800	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,068.38000		7.06838		6,770.48000	6.77048	7,068.380	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,108.47000		4.10847		4,373.69000	4.37369	4,108.470	20.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.00	Put	7,023.05000		7.02305		6,726.38000	6.72638	7,023.050	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,138.26000		4.13826		4,404.70000	4.40470	4,138.260	20.73	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,977.95000		6.97795		6,682.50000	6.68250	6,977.950	20.73	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.92980		161.92980		161.92102	161.92102			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	439.80000		0.43980		431.02000	0.43102	439.800		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	429.80000		0.42980		421.02000	0.42102	429.800		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	419.80000		0.41980		411.02000	0.41102	419.800		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			128.77968		128.77968		128.79065	128.79065			193,169,520.00	1,500	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	210.32000		0.21032		199.35000	0.19935	210.320		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	220.32000		0.22032		209.35000	0.20935	220.320		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	230.32000		0.23032		219.35000	0.21935	230.320		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.28647		131.28647		131.28411	131.28411			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,703.53000		1.70353		1,705.89000	1.70589	1,703.530		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,713.53000		1.71353		1,715.89000	1.71589	1,713.530		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	1,723.53000		1.72353		1,725.89000	1.72589	1,723.530		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.92459		86.46764		8.84725	87.05845		17.67	0.00	0	21,529.00
R213	On 06/02/2014	Bond Future	8.29	Call	166.25000		0.16625		249.47000	0.24947	166.250		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,199.36000		5.19936		4,691.77000	4.69177	5,199.360		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	174.01000		0.17401		260.09000	0.26009	174.010		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,124.44000		5.12444		4,619.71000	4.61971	5,124.440		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	182.02000		0.18202		271.01000	0.27101	182.020		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,049.88000		5.04988		4,548.06000	4.54806	5,049.880		0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.02187		84.06768		8.94212	84.66632		18.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	470.39000		0.47039		551.84000	0.55184	470.390		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,794.88000		11.79488		11,277.69000	11.27769	11,794.880		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	479.28000		0.47928		561.94000	0.56194	479.280		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,714.07000		11.71407		11,198.09000	11.19809	11,714.070		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	488.30000		0.48830		572.19000	0.57219	488.300		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,633.51000		11.63351		11,118.76000	11.11876	11,633.510		0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.11962		85.20072		9.03733	85.80754		18.28	0.00	0	0.00

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 07/08/2014	Bond Future	8.84	Call	3,709.84000		3.70984		4,001.84000	4.00184	3,709.840	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,798.55000		5.79855		5,483.73000	5.48373	5,798.550	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,754.27000		5.75427		5,441.00000	5.44100	5,754.270	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,741.57000		3.74157		4,035.12000	4.03512	3,741.570	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,773.45000		3.77345		4,068.56000	4.06856	3,773.450	18.22	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,710.23000		5.71023		5,398.52000	5.39852	5,710.230	18.22	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.21708		82.85613		9.13212	83.47186		18.27	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,179.78000		4.17978		4,469.48000	4.46948	4,179.780	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,964.64000		6.96464		6,638.61000	6.63861	6,964.640	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,210.37000		4.21037		4,501.42000	4.50142	4,210.370	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,919.62000		6.91962		6,594.94000	6.59494	6,919.620	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,241.09000		4.24109		4,533.48000	4.53348	4,241.090	18.10	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,874.82000		6.87482		6,551.48000	6.55148	6,874.820	18.10	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.20811		76.10499		9.13563	76.66385		21.15	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	875.58000		0.87558		1,117.37000	1.11737	875.580	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,579.16000		2.57916		2,262.09000	2.26209	2,579.160	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	902.04000		0.90204		1,148.22000	1.14822	902.040	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,526.06000		2.52606		2,213.38000	2.21338	2,526.060	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	929.02000		0.92902		1,179.60000	1.17960	929.020	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,473.63000		2.47363		2,165.35000	2.16535	2,473.630	21.03	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.29932		73.82141		9.22466	74.38767		22.21	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,601.02000		2.60102		2,862.50000	2.86250	2,601.020	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,996.07000		4.99607		4,691.29000	4.69129	4,996.070	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,631.68000		2.63168		2,895.08000	2.89508	2,631.680	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,947.25000		4.94725		4,644.39000	4.64439	4,947.250	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,662.54000		2.66254		2,927.88000	2.92788	2,662.540	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,898.76000		4.89876		4,597.84000	4.59784	4,898.760	22.10	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.28890		98.41767		9.21146	99.17948			0.00	0	12,135.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,979.06000		1.97906		1,217.25000	1.21725	1,979.060		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,877.79000		1.87779		1,115.98000	1.11598	1,877.790		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,776.71000		1.77671		1,014.90000	1.01490	1,776.710		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.38329		95.29056		9.30340	96.06243			0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	3,399.35000		3.39935		2,627.48000	2.62748	3,399.350		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	3,297.22000		3.29722		2,525.35000	2.52535	3,297.220		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	3,195.28000		3.19528		2,423.41000	2.42341	3,195.280		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,632.33000		21,632.33000		21,614.63000	21,614.63000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.94740		4.94740		4.93090	4.93090		11.37	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	73.35770		0.07336		64.41270	0.06441	73.358	11.49	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	115.95770		0.11596		123.51270	0.12351	115.958	11.49	0.00	0	0.00

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 17/03/2014	Foreign Exchange Future	5.00	Call	69.48920		0.06949		60.88180	0.06088	69.489	11.52	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	122.08920		0.12209		129.98180	0.12998	122.089	11.52	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	65.78180		0.06578		57.50910	0.05751	65.782	11.55	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	128.38180		0.12838		136.60910	0.13661	128.382	11.55	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.91480		4.91480		4.89740	4.89740		11.12	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	90.18700		0.09019		82.91710	0.08292	90.187	11.37	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	215.38700		0.21539		225.51710	0.22552	215.387	11.37	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	86.94030		0.08694		79.90320	0.07990	86.940	11.39	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	222.14030		0.22214		232.50320	0.23250	222.140	11.39	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	83.78960		0.08379		76.98330	0.07698	83.790	11.41	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	228.98960		0.22899		239.58330	0.23958	228.990	11.41	0.00	0	0.00

Total for Derivatives : **2,936,704,699.72** **383,156** **2 646 402.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.28679			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.72000		105.62535		6.72000	105.56751			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.45679			0.00	0	170,620,000.00
AA05	On 22/03/2019	Spot Bond			8.44000		106.47092		8.44000	106.39800			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	101.02253			0.00	0	200,000,000.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	101.13568			0.00	0	220,000,000.00
AB013	On 21/11/2018	Spot Bond			9.30500		97.49251		9.30500	97.41905			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.02000		103.76217		7.02000	103.70286			0.00	0	390,000,000.00
AB07	On 07/03/2014	Spot Bond			5.71500		108.02197		5.71500	103.60513			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	101.47312			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.57500		106.98086		8.57500	106.90645			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.90000		136.48163		0.90000	136.44629			18,000,000,000.00	20,000,000	10,000,000.00
ABCP13	On 07/12/2023	Spot Bond			2.37000		128.08639		2.37000	261.65806			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	101.01296			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	100.65445			0.00	900,000,000	900,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.06461			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	100.57256			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000		100.00000		0.00000	100.59780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.61450				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.36357				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.48000	108.36166	7.48000	108.29573				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.41757				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.96500	104.62066	6.96500	104.56131				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.97471				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.25363				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.08588				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.15980				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.17347				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.41903				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.54951				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.46818				0.00	0	150,000,000.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.53309				0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.94428				0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	102.42717				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.35000	136.72555	5.35000	131.58040				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.07000	126.87099	3.07000	126.81557				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.85000	117.85235	2.85000	117.80313				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.50000	101.63810	4.50000	101.58249				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.91000	101.27692	5.91000	101.20990				0.00	0	900,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.97500	109.89164	10.97500	109.79438				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.12468				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.42978				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.47979				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.50357				0.00	0	11,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS11		On 29/06/2019	Spot Bond	4.15000	110.63294	4.15000	110.57510			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	40.70487	100.00000	40.40322			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.11000	164.54895	2.11000	164.49013			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	155.15977	2.76000	155.09610			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.14000	166.29785	2.14000	166.23800			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.10000	169.81253	2.10000	169.75199			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.97125	73.44229	7.97125	73.39600			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.97125	73.44229	7.97125	73.39600			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.73000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.48518			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	90.82000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	89.81000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.06000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	87.12000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	86.51000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.19094			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.07034			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	86.16000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.50500	102.68034	6.50500	102.62618			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	86.39000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.06000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	86.65000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36319			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.01000	114.65595	7.01000	114.59050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.01798		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	84.09000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	84.21000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.79000	93.48370	2.79000	101.28414		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.73000	99.27680	2.73000	147.77002		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.70000	111.89390	2.70000	193.54724		0.00		0	0.00	
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000		0.00		0	0.00	
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	82.77000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.54500	92.26310	9.54500	92.19184		0.00		0	0.00	
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	92.52000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.30000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.66021		0.00		0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	88.79000		0.00		0	0.00	
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	95.91000		0.00		0	0.00	
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	98.03000		0.00		0	0.00	
ABN76	On 21/12/2026	Spot Bond	9.70000	106.66956	9.70000	106.58632		0.00		0	0.00	
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.00000		0.00		0	0.00	
ABN79	On 21/12/2026	Spot Bond	9.64500	107.08761	9.64500	107.00451		0.00		0	0.00	
ABN80	On 31/03/2021	Spot Bond	8.86500	90.98632	8.86500	90.92129		0.00		0	0.00	
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.87000		0.00		0	0.00	
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.92000		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.74000		106.36701		9.74000	106.28367			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.85000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.72324			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.27500		108.93743		8.27500	108.86426			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.67000		103.78456		6.67000	103.72814			133,400,000,000.00	20,000,000	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.86500		97.92701		8.86500	97.85702			0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.90000		95.32852		9.90000	95.25221			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.37000		107.13576		7.37000	107.07153			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	1.60000		131.14775		1.60000	128.58515			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.18000		130.02624		2.18000	265.62495			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.84000		124.96302		0.84000	127.71786			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.06000		125.25031		2.06000	127.72130			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		41.92273		100.00000	41.61206			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.17000		108.12079		11.17000	108.02344			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.46335			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.43170		100.00000	2.41368			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.50275			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.06133			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		14.49406		100.00000	14.38665			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.42394			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		60.89206		11.00000	60.83985			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		14.49406		100.00000	14.38665			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.10026			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.60198			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66468			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.57400			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.59291			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.60122			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.64137			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.64137			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.66465			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.55889			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.66465			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.61807			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.90096			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.54822			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41362			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.58161			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.60030			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.60783			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.59273			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.55890			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.32000	103.82094		9.32000	103.83976			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.51359			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.35000	108.79900		7.35000	104.22617			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.45650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.80581			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.52151			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.81880			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	80.40230			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.06372			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.12170			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.57395			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.09735			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.09735			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.81880			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.96994			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.55501			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.55047			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.65660			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.90941			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.65622			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.17761			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.27652			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.62629			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.85509			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.44807			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.57624			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.48475			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.47639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.56431			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.19007			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50373			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49082			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.51587			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.56280			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53628			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50600			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.51435			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.41957		10.23000	103.33409			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.52252			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50980			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.71034			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.78809			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.47577			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.38000	102.57073		9.38000	102.49327			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56046			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.24880		1.75000	110.33641			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.51359			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.51493			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54175			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.56047			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.52302			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.55672			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.53801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.57916			0.00	0	180,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.73941			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.56421			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.94735			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.55672			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.54714			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.57916			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.58899			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.50964			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.52103			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.59135			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.57766			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62024			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.54550			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61427			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61650			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62024			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	90.67179			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.59037			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.59037			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	121.43058			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	122.30717			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.50803			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.50278			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.98979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.51703			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.51928			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.54175			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.50878			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.50803			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.56587			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.48230			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.58427			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.73191			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	10.00811		100.00000	9.93555			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.01200			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.12758			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.20455			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.94822			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.94221			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.93423			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.94607			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.91000	98.97661		7.91000	98.91334			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.92875			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.91603			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.36000	103.89715		8.36000	103.82665			0.00	0	40,000,000.00
AIR02		On 30/04/2023	Spot Bond	9.34000	116.90749		9.34000	116.81957			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	57.96434		100.00000	57.53479			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.09000	111.31326		7.09000	111.24901			0.00	0	2,900,000,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	66.54494		100.00000	66.06249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04U		On 26/10/2029	Spot Bond		100.00000	14.03780	100.00000	13.94429			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond		2.98000	152.81324	2.98000	152.74782			0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond		4.85000	105.09503	4.85000	131.58070			0.00	0	0.00
ANG010		On 09/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.69809			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.63135			0.00	0	0.00
ANG07		On 11/04/2014	Spot Bond		0.00000	100.00000	0.00000	101.59539			0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.06566			0.00	0	0.00
ANG09		On 30/01/2014	Spot Bond		0.00000	100.00000	0.00000	101.43429			0.00	0	0.00
ASN001		On 04/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.67627			0.00	0	0.00
ASN002		On 03/01/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.63352			0.00	0	0.00
BAR002		On 20/12/2014	Spot Bond		0.00000	100.00000	0.00000	100.47051			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.34150			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond		8.85000	106.54932	8.85000	106.47331			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.00006			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond		0.00000	100.00000	0.00000	100.98730			0.00	0	500,000,000.00
BAW15		On 01/02/2016	Spot Bond		0.00000	100.00000	0.00000	101.35370			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.79261			0.00	0	0.00
BAW18		On 05/12/2020	Spot Bond		0.00000	100.00000	0.00000	100.81811			0.00	0	0.00
BAW19		On 05/12/2020	Spot Bond		9.48000	101.58472	9.48000	101.50721			0.00	0	1,000,000,000.00
BAW2		On 02/10/2015	Spot Bond		6.97000	110.90749	6.97000	110.84488			0.00	0	100,000.00
BAW3		On 02/10/2017	Spot Bond		0.00000	100.00000	0.00000	100.32284			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.29261			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond		6.94500	103.81608	6.94500	103.75769			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond		8.72500	106.74933	8.72500	106.67422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.36186			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.84898		103.97244		10.84898	102.51272			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.71919		101.79592		10.71919	101.21218			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.76724		101.67430		10.76724	101.14577			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.46458			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.82022		101.45013		10.82022	101.06507			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.91362		100.25231		11.91362	100.12397			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.47603			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.47603			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.47610			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.09898		100.42406		11.09898	100.40105			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.01578		102.69393		11.01578	101.07215			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.71919		101.79592		10.71919	101.21218			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.97798		101.69748		10.97798	101.21847			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.18967		95.33704		10.18967	100.73779			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.45088			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.44005			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.44005			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.41537			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99799			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.43648		100.77561		10.43648	100.60867			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.50000		99.52607		11.50000	99.36279			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.47265			0.00	44,613,900	22,307,000.00
BAYA26	On 30/09/2017	Spot Bond	11.42500		65.95650		11.42500	96.89516			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.40750			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		81.54269		12.22500	100.43416			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.43332			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.25000		64.93702		11.25000	96.89616			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.41986			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.43108			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.43108			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.85193			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.41447			0.00	0	100,000,000.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.31384			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.44145			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.28368			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99799			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.44145			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.84898		104.02468		13.84898	102.61691			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.17369		101.24687		15.17369	101.14088			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.07363		101.17679		14.07363	100.89418			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.57596			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.57596			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.57596			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.59808			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		12.98389		100.00000	12.91013			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.64015		100.00000	19.49461			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.87474		100.00000	17.74229			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.03379		100.00000	10.95203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.03994	100.00000	10.95721				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.34039	100.00000	13.24152				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.55921	100.00000	11.47355				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		85.81556	100.00000	85.24724				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00002				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.50367				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.51574				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		98.91599	100.00000	98.11828				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		93.35038	100.00000	92.63959				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		89.02439	100.00000	88.37772				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000		104.08836	2.08000	170.87695				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.26000		97.31647	8.26000	141.43141				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.26000		98.66574	8.26000	141.76537				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.64500		97.82198	8.64500	97.75377				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.58568				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.17242				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.77854				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.52815				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		90.64039	100.00000	89.32039				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.94000		99.37303	7.94000	99.30893				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.84458				0.00	0	100,000,000.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.93131				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.92970				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.92432				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.91895			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.90375			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		10.71141		100.00000	10.63375			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.36700			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.44255			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.47493			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.48572			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.61521			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.78781			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		10.48012		100.00000	10.40414			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		10.48012		100.00000	10.40414			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.54759			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.59385			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.60646			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.27500		104.49830		8.27500	104.42811			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.64427			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.71131			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.01082		100.00000	5.96628			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.01082		100.00000	5.96628			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.29000		106.67990		6.29000	106.62605			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.56111			0.00	0	2,020,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.74520			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.28593			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.64304			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.90292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.06572			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.89162			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.94257			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.03513			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.41966			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.05494			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	40.73342		100.00000	40.42819			0.00	0	50,000,000.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	13.58933		100.00000	13.48863			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.13525			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.76500	107.48161		6.76500	107.42237			0.00	0	10,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.37500	114.37625		9.37500	114.28944			0.00	0	700,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.24705			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.83488			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.02500	105.18659		9.02500	105.10968			0.00	0	1,680,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.16000	104.78999		11.16000	104.69573			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	102.03686			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.41000	105.91355		11.41000	105.81779			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.37681			0.00	0	50,000,000.00
CBL16	On 18/05/2017	Spot Bond		9.26500	102.10994		9.26500	102.03333			0.00	0	40,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.40786			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.85000	101.31929		11.85000	101.22424			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.41049			0.00	0	100,000,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.82819			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.31491			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.19000	94.02395		10.19000	93.94653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	10.09000	115.80456	10.09000	115.71065				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.94000	111.92341	9.94000	111.83396				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.28000	116.77873	9.28000	116.69097				0.00	0	3,020,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.12608				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.62500	104.55484	11.62500	104.45698				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.45943				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.56033				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.82720				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.80101				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.97973				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.00697				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.00477				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.98276				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.09903				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.71048				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.36671				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	100.17385	100.00000	98.65606				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	100.17385	100.00000	98.65606				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	100.17385	100.00000	98.65606				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.57403				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	100.17385	100.00000	98.65606				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.83652				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.78673				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.51900	10.11000	100.43688				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.78673				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.20775			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		115.46457		2.76000	115.41747			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		112.44776		3.14000	115.42396			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.22204		8.25000	103.15291			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.78673			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.78673			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		120.54011		3.10000	115.01983			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.24386		2.40000	114.74372			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.82600			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.06983			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.07080			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.07000		103.28898		8.07000	103.22166			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.07442			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.07334			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.94188			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.94527			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.12000		103.43339		8.12000	103.36557			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.12000		103.43339		8.12000	103.36557			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.90443			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	104.86049			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.17000		102.27365		8.17000	102.20618			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.58916			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.65416			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	81.52014		100.17539	80.50825			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.84950			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.17856			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59801			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.97422			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.04189			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.76921		9.35000	103.69193			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.76921		9.35000	103.69193			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.97404			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.97692			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.54032			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.64577			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.55770			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.61277			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.38093			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.38093			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.38093			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.38093			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.38093			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.39117			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.40806			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.40806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.40806			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.40806			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.40806			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41090			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.18000	104.97084		9.18000	104.89278			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.05002			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.52140			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.52140			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.49751			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67614			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.51771			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53426			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53052			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54758			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.03954			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.19024			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54607			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	104.78996			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76276			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.45816			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.37915			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.51553			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60158			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60158			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.60158				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.29491				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.90077				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.76542				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.47329				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.46763				0.00	0	100,000,000.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.37777				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.46763				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.24119				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.63226				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.39957				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.39957				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.39223				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	122.68923				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	102.26637				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	122.48837				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	122.25024				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	122.45791				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	120.40735				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	121.08031				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	123.25252				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000	0.00000	101.37630				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.82500		94.55274	10.82500	94.47017				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.34500		96.18364	11.34500	96.09573				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.37312				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.62920				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.34165				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.86163				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.68873				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	106.31831	8.80500	101.87398				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.54550				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.86010				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	117.97448				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.57318				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.58440				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.62770				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.59037				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84297				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84297				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84297				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.66483				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.43101				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.95380				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.37312				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.56990				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	106.71647				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.43631				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.62090				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.73708				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.37550				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85510			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.69716			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.51857			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.60680			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.60321			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.27118			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.43296			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36355			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.50081			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.31855			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.61554			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.11849			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.17468			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	100.78287			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	37.48424		7.01000	38.08228			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	144.35715			0.00	0	0.00
CLN61		On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81		On 18/04/2028	Spot Bond	8.64500	97.82198		8.64500	130.74237			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.26000	32.22502		8.26000	141.43141			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.26000	32.62691		8.26000	141.76537			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	87.72765			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	87.62272			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14519			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.59669			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.55435			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.56273			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.55672			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.86163			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.50129			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.13509			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.62000		111.77183		8.62000	108.20998			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.72500		102.10168		8.72500	102.02983			102,082,500,000.00	11,700,000	713,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.10000		114.07983		10.10000	113.98723			60,600,000,000.00	6,000,000	2,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.97000		106.11799		7.97000	106.04966			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.69000		109.05678		9.69000	108.97129			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.13500		96.65991		10.13500	96.58118			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.99000		97.40655		10.99000	97.32069			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.99000		90.24113		10.99000	90.16160			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.91688			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.95558			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.86276			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.38523			0.00	0	50,000,000.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.79964			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.38510			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.55000		90.12553		12.55000	90.03466			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.06818		100.00000	10.98616			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.41799			0.00	0	2,000,000,000.00
DENG44	On 29/09/2017	Spot Bond	8.00000		98.54602		8.00000	98.48198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.18663			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.34996			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.72494			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	102.96748			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.06119			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.73559			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.37498			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.39376			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.85000		119.22957		6.85000	119.16340			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.32000		109.54105		8.32000	109.46828			0.00	0	9,110,444,800.00
DV23	On 27/02/2023	Spot Bond	8.76500		111.58676		8.76500	111.50875			0.00	0	9,455,455,500.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.58893			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.61703			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.97452			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.95000		134.16171		7.95000	134.07647			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	104.77081			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		104.35196		0.10000	131.33217			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16000		116.07822		2.16000	116.03614			56,169,504,000.00	26,004,400	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.17000		103.62773		2.17000	103.59008			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.25000		102.64751		2.25000	103.78184			22,500,000,000,000.00	10,000,000,000	10,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.59000		109.66909		9.59000	109.58537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond		9.44000	110.39462		9.44000	110.31027			0.00	0	250,000,000.00
EMM03	On 04/05/2024	Spot Bond		10.04000	102.17091		10.04000	102.08799			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.62000	90.95640		10.62000	94.81604			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.07112			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.36273			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.57899			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.14917			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.92822			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	78.26087		100.00000	77.25322			0.00	0	30,000,000.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	91.93955		100.00000	91.25000			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond		100.00000	52.77756		100.00000	52.77753			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	92.60734		100.00000	91.94428			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond		100.00000	83.17913		100.00000	82.62949			0.00	0	15,000,000,000.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.13030		3.00000	128.07505			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.03000	103.12835		11.03000	103.03664			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.74689			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.80895			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.17094			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.77000	85.23045		9.77000	98.56646			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.22137			0.00	0	70,000,000.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.95370			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.26899			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.16278			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.13157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.29350			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.25333			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.07286			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.10562			0.00	0	54,800,000.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.04217			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.09094			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.03241			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.07306			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.50000		104.91293		6.50000	104.85763			0.00	0	271,300,000.00
ES18	On 20/04/2018	Spot Bond	7.55500		108.37827		7.55500	108.31204			3,022,000,000,000.00	400,000,000	17,707,900,000.00
ES23	On 25/01/2023	Spot Bond	8.43000		109.64304		8.43000	109.56926			8,767,200,000,000.00	1,040,000,000	24,123,542,400.00
ES26	On 02/04/2026	Spot Bond	8.85500		94.94674		8.85500	94.87896			252,615,440,000.00	28,528,000	8,445,028,000.00
ES33	On 15/09/2033	Spot Bond	9.75500		83.05356		9.68000	83.54130			94,623,500,000,000.00	9,700,000,000	50,462,100,000.00
ES42	On 25/04/2042	Spot Bond	9.86000		89.12158		9.86000	89.05091			246,500,000,000,000.00	25,000,000,000	26,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.99885			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.99993			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.39665			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.83338			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.02330			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.11641			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.40259		100.00000	12.31268			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.06957		100.00000	11.98207			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.56299			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.58792			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.63769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.68736			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.97000		104.40828		6.97000	104.34901			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.25000		97.77687		9.25000	97.70403			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.62418			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.62411			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.64800			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	101.96841			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.05000		104.49831		11.05000	104.40572			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.03062			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.16000		126.01467		2.16000	126.81442			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.21000		129.71761		2.21000	264.99382			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.50000		97.99876		2.50000	104.17094			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.71000		99.50908		2.71000	148.11600			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.59000		113.71156		2.59000	196.69307			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.28000		114.21502		7.28000	114.14736			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.00300		58.96864		8.00300	58.27367			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49000		37.66539		9.49000	36.75644			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.42348		9.72000	35.48350			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.19003			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.58406			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.05043			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.85467			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.53812			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.53812			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.14737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.51084			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67237			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.82272			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57408			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63611			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.19428			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.81017			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62024			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58813			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.50879			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60904			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.65156			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81710			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.79120			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.72719		100.09221	12.63279			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.54699			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.03804			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.66908			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.75517			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.40884			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.62704			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.62089			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.62848			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.56874			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.57542			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.77268			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.62295			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.60620			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.56421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500	54.62636		13.22500	54.56716			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.52827			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.52902			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.81580			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.55598			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.74500	89.35500		3.74500	92.40024			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.58290			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.58290			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.18916			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37312			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.76670			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.58093			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.54550			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.53127			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.69200			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.63292			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.25663			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.67246			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.81370			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.73559			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.56945			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.91891			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.46817			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74923			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.89802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.62310			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.61940			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.94777			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.52492			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.63381			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.40000	120.02516		3.40000	116.16192			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.63146			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.63826			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	109.93341		3.38000	116.32536			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.18000	99.22205		1.18000	121.46106			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.40000	106.95832		3.40000	116.16192			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.16000	104.91086		2.16000	122.93433			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.23000	103.92138		2.23000	126.47230			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.85964			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	96.92696			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.90802			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.92473			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.54373			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.62696			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	104.83894			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.73866			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.71001			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59262			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.84113			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.78856			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.70980			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.74169			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.98851		100.00000	8.92190			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	15.19318		100.00000	15.08059			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.30000	142.64161		4.30000	142.56503			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.84043			0.00	0	70,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.85718			0.00	0	100,000,000.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.21337			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.34762			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.82787			0.00	0	90,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.30264			0.00	0	30,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.47051			0.00	0	50,000,000.00
FRS100	On 15/01/2024	Spot Bond		0.00000	100.00000		0.00000	84.35085			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.72000	124.60329		2.72000	254.53547			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.22000	129.61493		2.22000	264.78386			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.94000	122.47230		2.94000	250.17787			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.88195		2.53000	123.52262			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.52279			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	127.76621		2.06000	123.81601			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94358			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.19460			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.41204			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	93.37501		2.90000	93.33588			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.78385		104.97509	15.66172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593		19.91049		101.07593	19.76152			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.10546		100.44759	12.01539			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.56297			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		18.31599		100.76967	18.17934			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.42000		104.09254		2.42000	104.05271			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	100.25295			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.46000		96.51983		2.46000	104.57638			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.29463			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.49000		96.23926		2.49000	104.27213			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.07113			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000		127.58169		2.42000	330.21315			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.35247			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.39054			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.30477			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.23782			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.98172			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.87476			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.43807			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.15764			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.93500		104.81596		5.93500	104.76517			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.19000		105.87171		6.19000	105.81824			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.19000		104.71446		7.19000	104.65318			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.76500		105.26234		7.76500	105.19591			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond		7.98000	111.70140		7.98000	111.62938			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.60000	103.42033		8.60000	103.34818			27,520,000,000,000.00	3,200,000,000	1,650,000,000.00
FRX20	On 01/10/2020	Spot Bond		8.88000	101.99994		8.88000	101.92692			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.54500	92.26310		9.54500	92.19184			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.68000	108.29303		9.68000	108.20870			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.46000	96.33607		10.46000	96.25604			209,409,200,000,000.00	20,020,000,000	31,510,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.53500	79.04023		10.53500	78.97337			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.43688			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.46036			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.47936			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.48695			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.50587			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.53617			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.55889			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.65717			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.48236			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.13495			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.07500	103.72961		9.07500	103.65376			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.15621			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.54411			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.10822			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.83939			0.00	0	0.00
GRD01U	On 28/01/2014	Spot Bond		100.00000	97.85523		100.00000	97.07447			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.11594			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.14981			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.43168			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.46608			0.00	0	30,000,000.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.53258			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.61511			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.72972			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.73142			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.95373			0.00	0	35,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.03413			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.65956			0.00	0	15,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.27250			0.00	1,200,000,000	556,373,700.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.68813			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	100.33508			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.49853			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.78145			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.94948			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.65105			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.34178			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.41471			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.24403			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.12694			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	99.94702				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.65672		101.30103	7.65672	102.66310				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	99.94422				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.00980		101.29509	8.00980	108.65492				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.94062				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.46052		101.29134	8.46052	106.53565				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.93623				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	99.99991				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.03934				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.04085				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.09000		112.87210	8.09000	112.79916				0.00	0	2,934,100,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000		132.00147	1.99000	269.66426			5,970,000,000,000.00	3,000,000,000	12,800,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.97000		135.07755	1.97000	270.09370				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.62500		101.01181	9.62500	100.93442				0.00	0	1,320,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.59500		101.22480	9.59500	101.14749				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		34.86337	100.00000	34.60502				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.04903	100.00000	8.98198				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		55.54532	100.00000	55.13369				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		26.41766	100.00000	26.22189				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		14.64404	100.00000	14.53552				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.95968	100.00000	9.88747				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000		111.02287	1.85000	110.98572				0.00	0	82,769,400,000.00
I2038	On 31/01/2038	Spot Bond	2.30000		108.53852	2.30000	108.49828			2,139,000,000,000.00	930,000,000	43,375,000,000.00	
I2046	On 31/03/2046	Spot Bond	2.42000		104.76204	2.42000	104.72196			3,993,000,000,000.00	1,650,000,000	80,210,000,000.00	
I2050	On 31/12/2050	Spot Bond	2.32000		113.25630	2.32000	113.21376			12,667,200,000,000.00	5,460,000,000	20,270,000,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	92.20000				0.00	10,000,000	10,000,000.00
IBL11	On 12/03/2015	Spot Bond	7.17000		107.12337	7.17000	107.06085				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.66207				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.72275				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.67932				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.87500		107.65502	6.87500	103.26630				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.67000		106.90054	7.67000	106.83388				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.42500		108.86897	8.42500	108.79454				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.80500		106.65058	6.80500	102.43481				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.93507				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.04013				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.15000		113.56493	4.15000	113.50596				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.49000		105.27194	7.49000	105.20886				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.25071				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.33152				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.00000		105.64078	1.00000	127.12628				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond		2.13000	105.84624		2.13000	127.08571			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.86411			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.98466			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.09500	104.97285		8.09500	104.90422			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.68517			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.40625			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.09163			0.00	0	320,000,000.00
IBL45	On 21/12/2018	Spot Bond		8.68000	97.97208		8.68000	97.90350			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.18000	91.35889		9.18000	91.29096			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.91260			0.00	95,600,000	49,100,000.00
IBL49	On 02/04/2018	Spot Bond		8.17500	99.26421		8.17500	99.19868			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.23000	103.62072		9.23000	103.51809			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.30725			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.34993			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.43000	102.99626		7.43000	102.93502			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.46000	102.51313		8.46000	102.44391			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00311		100.00000	0.00309			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.92131			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.91734			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.84000	99.53725		8.84000	99.46631			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.26976		5.00000	101.22855			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.26976		5.00000	101.22855			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.34880		5.00000	102.30761			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.26976		5.00000	101.22855			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.41026		4.00000	101.37698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.17117			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.11485			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.40188			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.23227		9.20000	110.15059			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.36817			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.36817			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.26905			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.99594		100.00000	7.93668			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.42120			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.19520			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.08569			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.17000	102.81316		9.17000	102.73680			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.85492			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.00384			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.58148			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.91237			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.43634		100.00000	6.38967			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	50.00005		100.00000	50.00001			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	82.02247		100.00000	100.00000		3,000,000,000,000,000.00	30,000,000,000	30,000,000,000.00	
INA404	On 21/01/2014	Spot Bond	5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.25000	99.68456		5.25000	99.59888			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.35000	99.57673		5.35000	99.48960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA409		On 25/02/2014	Spot Bond		5.35000	99.47510	5.35000	99.38815			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond		5.35000	99.37367	5.35000	99.28690			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond		5.45000	99.25896	5.45000	99.17077			0.00	0	0.00
INA414		On 01/04/2014	Spot Bond		5.45000	98.95098	5.45000	98.86334			0.00	0	0.00
INA415		On 08/04/2014	Spot Bond		5.50000	98.83831	5.50000	98.75007			0.00	0	0.00
INA416		On 15/04/2014	Spot Bond		5.50000	98.73538	5.50000	98.64732			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond		0.00000	100.00000	0.00000	101.19203			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.98257			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.39606			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond		10.84898	103.01980	10.84898	101.94276			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond		10.84898	100.90611	10.84898	100.68387			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.53896			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond		0.00000	100.00000	0.00000	101.01531			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.52785			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	101.93394	6.50000	101.88020			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.60158			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.30207			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.91990			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.91990			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.02512			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.12639			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond		0.00000	100.00000	0.00000	97.73481			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.77891			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.55088			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.06202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.06696			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.10003			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.74372			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.45472			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.51311			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.39038			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.20499			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.89795			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.80137			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.43292			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.47528			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.58367			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	100.00000	76.05634		100.00000	75.41899		6,650,000,000,000,000.00	66,500,000,000	00,000,000,000.00	
ING60U	On 28/02/2014	Spot Bond	100.00000	101.21071		100.00000	100.46468			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.41536			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.70206			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.77484			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	82.20721		100.00000	81.65548			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.07202			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.07358			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.07466			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.18000	104.09978		8.18000	104.03102			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.41500	107.75222		6.41500	103.23182			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.75389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	8.57500	106.79556		8.57500	106.72127			171,500,000,000.00	20,000,000	70,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.20484			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.13465			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.20586			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.54950			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.35000	103.70928		8.35000	103.63939			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.64501			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.92289			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.22000	97.98981		3.22000	117.64246			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.89000	96.25194		3.89000	129.23059			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.31858			0.00	0	100,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.08598			0.00	0	100,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	102.04382			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.76711			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.44438			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.85000	90.73185		3.85000	91.47879			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.85000	90.65621		3.85000	97.72370			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.83348			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.43146			0.00	0	50,000,000.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.58148			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.75000	109.55093		11.75000	109.44731			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.90405			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.89000	95.23046		3.89000	129.23059			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83678			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.94456			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.25000		95.01188		5.25000	95.01188			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.25000		99.95687		5.25000	99.87072			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.25000		99.85637		5.25000	99.77039			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.25000		99.75608		5.25000	99.67027			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.25000		99.64170		5.25000	99.57035			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.35000		99.54767		5.35000	99.46060			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.35000		99.44610		5.35000	99.35920			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.35000		99.34473		5.35000	99.25801			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.45000		99.22954		5.45000	99.14141			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.45000		98.92175		5.45000	98.83416			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.30180			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.47175			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.50084			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.40124			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.19609			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.56435			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.28605			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.24733			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.05359			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.28061			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.98193			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.10803			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.84449			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.07367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.07421			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.07530			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.07041			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.94743			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47170			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.54746			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.12597			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.26430			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.05876			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	97.59358		100.00000	96.81698			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	92.68111		100.00000	92.01911			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	87.61905		100.00000	86.38498			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	76.04167		100.00000	75.56936			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.51396			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	44.48152		100.00000	44.15903			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.23996			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.52430		100.00000	15.41175			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.03714			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	60.23456		100.00000	59.79786			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	61.65974		100.00000	61.21271			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	62.75576		100.00000	62.16980			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.92159			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.78480			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.64000	141.69463		8.64000	141.59533			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.79058			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.56177			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.44154			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.67500		100.29919		8.67500	100.22978			0.00	0	80,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.82500		69.57584		8.82500	98.11282			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.33000		103.15066		9.33000	103.07402			0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.98207			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.92000		100.72592		10.92000	100.63770			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.07634			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.29594			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.39058			0.00	0	44,000,000.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.50403			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.18915			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.12218			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.85579			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.61117			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.28684			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.90499			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		81.83857		100.00000	81.29176			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		53.94604		100.00000	53.63958			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		60.23456		100.00000	59.79786			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.54376			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		94.31525		100.00000	93.58974			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		56.31801		100.00000	55.89599			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	100.00000		80.75221		100.00000	80.21978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.33300				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.02592				0.00	120,000,000	60,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.42074				0.00	0	300,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.01618				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.69557				0.00	40,000,000	20,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.39822				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.28485				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.67509				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.59735				0.00	60,000,000	30,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.64882				0.00	2,500,000,000	2,500,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.02117				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.11073				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.57007				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	97.85522	100.00000	103.84542				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	99.21406	100.00000	98.46244				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	84.56993	100.00000	84.00488				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	55.71317	100.00000	55.18147				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	44.17484	100.00000	43.85457				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	14.42236	100.00000	14.31549				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	35.21085	100.00000	34.94992				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.60000	104.16261	8.60000	104.09035				0.00	0	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.70312				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.65100				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.58503				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.74317				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.75675			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.82464			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.20214			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.21202			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.91000	104.13270		7.91000	104.06614			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.67000	103.03412		8.67000	102.96167			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.51500	103.12571		9.51500	103.04630			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.73000	103.95351		5.73000	103.90512			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.48313			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.50209			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.53000	103.99923		9.53000	103.91763			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.17000	105.00086		7.17000	104.93958			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.92358			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.83500	101.06911		8.83500	100.99712			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.50906		100.00000	9.43860			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.88360			0.00	900,000,000	300,000,000.00
MQB02	On 31/05/2017	Spot Bond		8.53500	101.02758		8.53500	100.95802			0.00	0	170,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.83500	101.77871		6.83500	101.72337			0.00	0	90,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.27000	103.06240		7.27000	103.00142			145,400,000,000.00	20,000,000	980,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.48000	105.07668		8.48000	105.00439			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	98.11828		100.00000	97.33333			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.78855		100.89771	6.73893			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.87779		100.61875	6.82765			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
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.08095			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.09849			0.00	1,087,200,000	362,400,000.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.11766			0.00	1,368,300,000	456,100,000.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.13507			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.14364			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.24852			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.37059			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.28445		100.00000	0.28239			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.28445		100.00000	0.28239			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.98500	97.03916		8.98500	96.96851			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.12000	99.43216		7.12000	102.82522			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.06437			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.05000	100.63227		9.05000	100.55848			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.79903			0.00	750,000,000	3,330,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.09463			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.53976			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.25003			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.20553			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.37235			0.00	1,000,000,000	500,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.81971			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.87000	109.32925		6.87000	109.26807			274,800,000,000.00	40,000,000	1,250,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.94483			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.52000	116.79256		8.52000	116.71183			0.00	0	30,000,000.00
NBK4		On 28/10/2024	Spot Bond	10.81500	33.08870		10.81500	33.06078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	7.37000	105.15100		7.37000	105.08830			0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.94620			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	99.94281			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.66500	107.15726		6.66500	102.95421			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.51586			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.62000	106.47960		7.62000	106.41363			0.00	0	10,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.44793			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	101.04898			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35267			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.20093			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.03733			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.89403			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	87.39740			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.84393			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	99.82162			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.80421			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.50446			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.08170			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	83.54805			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.67229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.60778			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.24207			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.22558			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.52670			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.49638			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.15539			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.47779			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.46525			0.00	0	100,000,000.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.46487			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.12000	107.29475		8.12000	107.22400			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.86966			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.02627			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.96500	108.56291		5.96500	104.07581			0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17415			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.92500	113.71868		11.92500	113.60957			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.89878			0.00	0	122,800,000.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.34394			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.67710			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.05211			0.00	0	1,060,000,000.00
NILB10	On 08/12/2016	Spot Bond		2.23000	160.66417		2.23000	160.60518			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.58000	108.35222		8.58000	108.27804			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.56396			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.21000	107.32750		9.21000	107.41968			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.99375			0.00	0	42,900,000.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.12921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.94199			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.93276			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.97093			0.00	0	90,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.41000		107.32743		9.41000	108.64018			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.00911			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.97098			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.99380			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.61000		107.32761		9.61000	107.41216			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.07010			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.02436			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.00905			0.00	0	90,000,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.29827			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.20548			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.03954			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.62000		109.26821		6.62000	103.68800			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.34000		117.05588		8.34000	116.97708			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.77000		123.70679		8.77000	123.61883			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500		166.35777		2.12500	166.29810			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.32000		125.00576		9.32000	124.91195			48,464,000,000.00	5,200,000	315,200,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.94784			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.94930			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.70552			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.39261			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.50351			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.47237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.06748				0.00	0	100,000,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.37609				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.56445	100.00000	17.43712				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	25.82517	100.00000	30.55259				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.40000	106.21227	6.40000	106.15715				0.00	0	1,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	10.45473	100.00000	10.37893				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	94.09000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	39.89765	100.00000	39.60198				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.87693				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.57202				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	103.21137				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.09597				0.00	0	900,000,000.00
PNP13	On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.96649				0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.83735				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.44491				0.00	0	780,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.79202				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.81018				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.51307				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.50391				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.56852				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.53388				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.51474				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.60043				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.55883				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.53471				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.63569			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.58792			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.55800			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.37876			0.00	0	40,000,000.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.42304			0.00	40,000,000	20,000,000.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.44296			0.00	40,000,000	70,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.48724			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.67760			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.72186			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.13448			0.00	0	41,000,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.55262			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.17000		109.30995		6.17000	109.25491			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.58500		96.48726		5.58500	96.44322			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.06000		38.99617		8.06000	38.97078			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.20000		115.99330		6.17000	115.98483		1,162,284,579,100,000.00	00,368,480,500	28,128,002,700.00	
R158	On 15/09/2015	Spot Bond	6.17000		116.04326		6.17000	115.98483			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.07000		90.60909		6.07000	90.56420			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.17000		122.37958		6.17000	122.31797			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.00000		85.50352		6.00000	85.46164			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.32500		117.86726		8.24000	118.53454		6,367,979,812,500,000.00	64,922,500,000	31,282,671,800.00	
R187P	On 21/12/2026	Spot Bond	7.98000		36.39316		7.98000	36.36970			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.90000		34.01633		7.90000	33.99461			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000		275.62142		1.72000	275.53170		4,988,000,000,000.00	2,900,000,000	28,438,500,000.00	
R201	On 21/12/2014	Spot Bond	5.24500		103.81383		5.21500	103.79701		14,948,250,000,000.00	2,850,000,000	02,550,000,000.00	
R202	On 07/12/2033	Spot Bond	2.10000		211.56842		2.10000	211.49298		239,400,000,000.00	114,000,000	46,877,900,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023		On 28/02/2023	Spot Bond	8.00000	101.43177		7.93500	101.77786			521,048,000,000,000.00	65,131,000,000	102,784,100,000.00
R203		On 15/09/2017	Spot Bond	7.01500	106.79561		6.97500	106.86492			2,050,426,829,685,000.00	92,291,779,000	140,183,109,400.00
R2030		On 31/01/2030	Spot Bond	8.83000	96.57266		8.83000	96.64090			650,771,000,000,000.00	73,700,000,000	58,651,900,000.00
R2037		On 31/01/2037	Spot Bond	9.11500	98.10966		9.11500	98.03839			1,740,053,500,000,000.00	90,900,000,000	62,150,633,800.00
R204		On 21/12/2018	Spot Bond	7.30000	103.49872		7.25000	103.64524			2,876,044,087,330,000.00	93,978,642,100	153,670,579,300.00
R2048		On 28/02/2048	Spot Bond	9.18500	98.90106		9.18500	98.82748			3,018,801,986,200,000.00	28,666,520,000	196,927,220,000.00
R206		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
R207		On 15/01/2020	Spot Bond	7.59000	98.48668		7.53000	98.70830			2,263,609,722,000,000.00	98,235,800,000	45,562,800,000.00
R208		On 31/03/2021	Spot Bond	7.75000	96.62630		7.69000	96.88186			1,033,611,894,425,000.00	33,369,276,700	85,865,582,600.00
R209		On 31/03/2036	Spot Bond	9.10000	74.93415		9.02500	75.43942			4,245,243,558,920,000.00	66,510,281,200	79,065,740,600.00
R210		On 31/03/2028	Spot Bond	1.99000	161.27898		1.99000	161.22291			0.00	0	28,910,000,000.00
R211		On 31/01/2017	Spot Bond	0.30000	129.76615		0.30000	129.73904			873,000,000,000.00	2,910,000,000	25,380,000,000.00
R212		On 31/01/2022	Spot Bond	1.56000	132.40973		1.56000	132.36854			21,364,200,000,000.00	13,695,000,000	53,457,900,000.00
R213		On 28/02/2031	Spot Bond	8.90000	86.19746		8.82000	86.74943			3,040,960,900,000,000.00	41,681,000,000	101,943,700,000.00
R214		On 28/02/2041	Spot Bond	9.11000	76.44816		9.11000	76.39174			1,967,240,730,000,000.00	15,943,000,000	133,243,141,800.00
R225C		On 15/03/2014	Spot Bond	5.07500	99.25477		5.07500	99.21370			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.18500	96.73155		5.18500	96.69052			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.23000	93.19269		6.23000	93.14532			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.07000	90.60909		6.07000	90.56420			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.99000	88.08700		5.99000	88.04393			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.00000	85.50352		6.00000	85.46164			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.27000	97.85250		5.27000	97.81104			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	5.22000	95.38170		5.22000	95.34120			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	6.14000	91.78418		6.14000	91.73844			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond	6.01000	89.26604		6.01000	89.22249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond		5.99000	86.70254		5.99000	86.66038			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.05000	84.03838		6.05000	83.99711			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.95000	79.17669		6.95000	79.13212			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.00000	76.37301		7.00000	76.32971			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.25500	72.99206		7.25500	72.94920			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.23500	70.50385		7.23500	70.46256			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.21500	68.11361		7.21500	68.07383			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.20500	65.77952		7.20500	65.74116			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.49000	62.38191		7.49000	62.34412			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.47000	60.21029		7.47000	60.17390			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.61000	57.46445		7.61000	57.42909			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.58000	55.48490		7.58000	55.45089			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.55000	53.58905		7.55000	53.55633			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.52000	51.77296		7.52000	51.74147			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.48000	50.07833		7.48000	50.04803			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.44000	48.45789		7.44000	48.42873			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.18000	43.37909		8.18000	43.35044			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.14000	41.84983		8.14000	41.82232			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.10000	40.39003		8.10000	40.36360			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.06000	38.99617		8.06000	38.97078			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.02000	37.66493		8.02000	37.64053			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.98000	36.39316		7.98000	36.36970			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.94000	35.17790		7.94000	35.15533			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.90000	34.01633		7.90000	33.99461			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.84943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.04628			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.15008			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.09585			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.99982			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	14.85731	100.00000	14.74959				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	4.35558	100.00000	4.32401				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.70461			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.76361			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32925			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.69818			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.95575			0.00	0	100,000,000.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.39612			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.94774			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.06096			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.83586			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.37299			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.72492			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.22419			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.93072			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.02453			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.91487			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.82583			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	102.12481			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.48702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.42053			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.15561			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.15561			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.58833			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.65874			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.01531			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.92267			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.15311		12.35000	108.04750			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.86254			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.90196		100.00000	13.80117			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.78403			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.22088			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	102.05176			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.08049			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.06327			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	91.02244		100.00000	90.34653			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.19309			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.63541		100.00000	1.62329			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	8.87131		100.00000	8.80557			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	16.33551		100.00000	16.21708			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.94830		100.00000	12.90077			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	20.44718		100.00000	20.29894			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	102.40039			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	103.27480			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.99000	107.60399		8.99000	107.52604			0.00	0	630,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW23	On 10/12/2023	Spot Bond		9.18500	93.29313		9.18500	103.05861			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.97000	85.76700		9.97000	103.15983			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	98.52202			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.42000	110.25398		7.42000	110.18744			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.07798			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.02500	103.33858		9.02500	103.26343			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	99.88754			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.62747			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.59382			0.00	0	300,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.86204			0.00	0	3,900,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.86512			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.32000	104.40119		7.32000	104.33900			0.00	0	1,120,000,000.00
SBK9	On 10/04/2018	Spot Bond		8.85000	100.77500		8.85000	100.70310			0.00	0	420,000,000.00
SBK111	On 09/04/2014	Spot Bond		1.90000	136.68251		1.90000	132.92127			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.63000	113.64702		7.63000	113.57651			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.49000	113.87374		7.49000	113.80437			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.42000	113.98734		7.42000	113.91854			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.37500	102.49041		8.37500	102.42075			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.56500	113.75220		7.56500	113.68222			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.53000	113.80890		7.53000	113.73920			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.56433			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.58470			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.57964			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.27288			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.02500	105.66441		8.02500	105.59553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.21750			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.30160			0.00	0	300,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.46462			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.48160			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.34000		105.19442		9.34000	105.11531			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.89000		102.92945		9.89000	102.84714			197,800,000,000.00	20,000,000	10,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.28033			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.68525			0.00	0	700,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.25602			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.99157			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.74000		101.92189		8.74000	101.84965			0.00	0	160,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		7.20457		100.00000	7.09585			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.94000		95.78377		8.94000	95.71437			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.39000		97.21324		9.39000	97.13934			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.35000		109.42605		7.35000	109.36062			294,000,000,000.00	40,000,000	80,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.25000		129.30748		2.25000	264.15512			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.00000		105.64078		1.00000	127.12628			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	106.31000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		9.39191		100.00000	9.32231			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.02998		0.00000	82.63494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond		1.57000	111.50730		1.57000	125.04533			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.93394		6.50000	101.88020			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.61856			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.34388			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.98349			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.00500	99.77852		9.00500	99.70611			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.72781			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13196			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.45972			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.42086			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.28049			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	9.98387		100.00000	9.91148			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.67936			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.47000	109.11952		7.47000	109.05430			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.85000	102.76888		8.85000	103.09702			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.37500	102.49041		8.37500	102.42075			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.09045			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.03484			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.16137			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.04267			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.48844			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.07500	103.97644		8.07500	103.90863			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.23512			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28491			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.01721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond		9.37000	96.02001		9.37000	95.94757			0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.91277			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.42792			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.81494			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.29800	88.90872		9.29800	88.84215			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.36000	88.61619		9.36000	88.54940			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.46000	102.72049		6.46000	102.66668			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.79000	93.04682		8.79000	92.98051			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.59066			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.15500	103.17176		8.15500	103.10344			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.07000	114.55776		7.07000	114.49182			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.60000	102.81376		2.60000	103.16509			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.20000	99.85210		8.20000	99.78599			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.70737			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	86.18576			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.98674			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.66000	106.97336		9.66000	106.89022			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.80136			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.82295			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.55828			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.05000	77.41715		10.05000	77.98977			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.87323			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		100.00000	1.45552		100.00000	1.44473		250,000,000,000,000.00	2,500,000,000	2,500,000,000.00	
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.94175			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.83966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1029		On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.83981			0.00	0	0.00
SY1030		On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.73786			0.00	0	0.00
SY1031		On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.63412			0.00	0	0.00
SY1032		On 14/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.58885			0.00	0	0.00
SY1033		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.53064			0.00	0	0.00
SY1034		On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.54440			0.00	0	0.00
SY1035		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.53106			0.00	0	0.00
SY1036		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.52996			0.00	0	0.00
SY1038		On 24/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.44269			0.00	0	0.00
SY1039		On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.42623			0.00	0	0.00
SY1040		On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.33698			0.00	0	0.00
SY1041		On 07/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.27614			0.00	0	0.00
SY1042		On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.21834			0.00	0	0.00
SY1043		On 15/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1044		On 18/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.11282			0.00	0	0.00
SY1045		On 19/02/2014	Spot Bond	100.00000	92.40506	100.00000	91.70854		1,480,000,000,000,000.00	14,800,000,000	7,400,000,000.00	
SZ18		On 30/09/2015	Spot Bond	6.63000	113.07470	6.63000	113.01393			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.84000	103.89782	8.84000	103.82378			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	71.09404	100.00000	70.70197			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	65.28247	100.00000	64.80917			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	21.41365	100.00000	21.25840			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.03500	107.00613	6.03500	102.96944			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.95346			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.22039			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.91990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.80630			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.49307			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.33485			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.42000		102.70973		7.42000	106.98927			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.97472			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.94598			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.94435			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.04244		7.83000	99.97913			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.94689			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.94484			0.00	0	40,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.94049			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.94689			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.94484			0.00	40,000,000	20,000,000.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		78.20553		7.16000	99.98088			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.94082			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.94114			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.93326			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.93433			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.90208			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90577			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.94697			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.94435			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		97.37665		8.73000	99.97472			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.94722			0.00	0	65,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.94484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A6	On 18/07/2041	Spot Bond	8.72000	94.65038		8.72000	98.04233			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.94065			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.94156			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.93343			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.93376			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.90782			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.90750			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94828			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.79871		101.06155	5.75564			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.94722			0.00	0	32,539,300.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	104.07086			0.00	120,000,000	60,000,000.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.93983			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.93655			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.90175			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.95059			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.94947			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94867			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.94947			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.94867			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.94828			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94995			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94867			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94429			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.94429			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.93793			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.93634			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.93833			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.90681			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.90486			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.90564			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.92000		107.41225		7.92000	107.34351			0.00	0	1,050,000,000.00
TL20	On 22/02/2020	Spot Bond	7.70500		97.39117		7.70500	97.30592			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.88500		106.11407		7.88500	106.04608			0.00	0	05,222,100,000.00
TN20	On 17/09/2020	Spot Bond	8.86000		111.71569		8.86000	111.63546			683,634,056,000.00	77,159,600	24,567,497,000.00
TN23	On 06/11/2023	Spot Bond	9.13500		112.83504		9.13500	112.75154			0.00	0	8,440,000,000.00
TN25	On 19/08/2025	Spot Bond	9.39000		104.72731		9.39000	104.64900			0.00	0	14,910,000,000.00
TN27	On 14/11/2027	Spot Bond	9.39000		97.87403		9.39000	97.79963			0.00	0	19,890,337,400.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.35084			0.00	3,000,000,000	1,800,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.00138			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.25777			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.14311			0.00	120,000,000	60,000,000.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.17580			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.17915			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.34041			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.67478			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.18842			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.19591			0.00	0	100,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.20037			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.70596		10.00000	99.62592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond		9.75000	99.71327		9.75000	99.63522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.71997		100.00000	9.64497			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.70476			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.67740			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.56848			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.30711			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.06810			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.08072			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.85799			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.91539			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.44665			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.20084			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.03797			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	97.78301			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	83.01004		100.00000	82.46273			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.37130			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.25334			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.98811			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.95088			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.89293			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.53260			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.05989			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		100.00000	81.29176		100.00000	80.75221		4,630,000,000,000,000.00	46,300,000,000	35,600,000,000.00	
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.58024			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.95088			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		100,000.00000	0.42758	100,000.00000	0.41306				0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.37640			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.95439			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		100.00000	90.08783	100.00000	89.75000				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.09000	112.41781		9.09000	112.33501			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.15100			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94219			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.24925			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.31500	106.23801		9.31500	106.15788			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.29123			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.32946			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.24757			0.00	0	100,000,000.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.29329			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.29527			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.32580			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.33561			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.53000	114.60037		6.53000	114.53936		126,717,587,847,000.00	19,405,449,900	9,755,449,900.00	
WS05	On 01/08/2018	Spot Bond		0.78000	243.04810		0.78000	242.98786		4,680,000,000,000.00	6,000,000,000	3,000,000,000.00	
WSP1	On 28/05/2015	Spot Bond		6.47000	104.53208		6.47000	104.47693			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.48000	105.73646		7.48000	105.67213		130,152,000,000,000.00	17,400,000,000	8,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond		7.80500	106.44863		7.80500	106.38111			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.15500	105.42528		8.15500	105.35547			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.23000	105.48461		8.23000	105.41414		29,628,000,000,000.00	3,600,000,000	1,800,000,000.00	
Z014	On 30/06/2015	Spot Bond		6.12000	91.65919		6.12000	91.61341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z018	On 31/03/2014	Spot Bond	5.24000	99.00507		5.24000	98.96287			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.25000	97.73666		5.25000	97.69546			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.05000	90.12454		6.05000	90.08028			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.23000	95.66149		5.23000	95.62057			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.12000	91.64393		6.12000	91.59815			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.19500	66.88159		7.19500	66.84242			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	29.77255		100.00000	29.60342			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	15.75899		100.00000	15.66946			0.00	0	0.00

Total for j-Bonds : 57,921,216,603,507,000.00 38,843,035,300 19 598 677 000.00

Grand Total: 57,921,219,540,211,700.00 38,843,418,456 19 601 323 402.00