



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 20/01/2014

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 21/01/2014	Any day expiry	10.83480	10.83480		10.85170	10.85170		13.50	0.00	0	0.00	
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	734.80000	0.73480	751.72250	0.75172	734.800	23.92	0	500.00	
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	0.00000	0.00000	0.02250	0.00002	0.000	23.92	0	0.00	
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	434.82750	0.43483	452.02170	0.45202	434.828	24.62	0	500.00	
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	0.02750	0.00003	0.32170	0.00032	0.028	24.62	0	0.00	
\$ / R	On 28/01/2014	Any day expiry			10.84240	10.84240	10.85930	10.85930		12.80	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,542.40000	2.54240	2,559.30000	2.55930	2,542.400	16.52	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.52	0	6,000.00	
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	722.61560	0.72262	739.74740	0.73975	722.616	16.79	0	6,000.00	
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	0.21560	0.00022	0.44740	0.00045	0.216	16.79	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	339.82480	0.33982	359.73020	0.35973	339.825	14.46	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	7.42480	0.00742	10.43020	0.01043	7.425	14.46	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	330.48730	0.33049	350.55730	0.35056	330.487	14.41	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	8.08730	0.00809	11.25730	0.01126	8.087	14.41	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	321.20280	0.32120	341.44150	0.34144	321.203	14.36	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	8.80280	0.00880	12.14150	0.01214	8.803	14.36	0	0.00	
\$ / R	On 03/02/2014	Any day expiry			10.85160	10.85160	10.89100	10.89100		13.26	0	0.00	
\$ / R	On 03/02/2014	Any day expiry	10.89	Call	96.64770	0.09665	0.00000	0.00000	96.648	13.52	324,229.00	2,350	2,350.00
\$ / R	On 03/02/2014	Any day expiry	10.89	Put	135.04770	0.13505	0.00000	0.00000	135.048	13.52	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry	11.20	Put	374.43510	0.37444	0.00000	0.00000	374.435	15.55	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry	11.20	Call	26.03510	0.02604	0.00000	0.00000	26.035	15.55	59,874.00	1,700	1,700.00
\$ / R	On 26/02/2014	Any day expiry			10.88720	10.88720	10.90190	10.90190		13.87	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,587.20870	2.58721	2,601.91430	2.60191	2,587.209	22.07	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00870	0.00001	0.01430	0.00001	0.009	22.07	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	892.60640	0.89261	907.46430	0.90746	892.606	14.16	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	5.40640	0.00541	5.56430	0.00556	5.406	14.16	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	381.73290	0.38173	397.69740	0.39770	381.733	13.25	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	64.53290	0.06453	65.79740	0.06580	64.533	13.25	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	374.45390	0.37445	390.38550	0.39039	374.454	13.27	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	67.25390	0.06725	68.48550	0.06849	67.254	13.27	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	367.25340	0.36725	383.14770	0.38315	367.253	13.29	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	70.05340	0.07005	71.24770	0.07125	70.053	13.29	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.88890	10.88890	10.90370	10.90370		13.88	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	342.86810	0.34287	358.60230	0.35860	342.868	13.39	0.00	0	0.00

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	10.63	Put	83.96810		0.08397		84.90230	0.08490	83.968	13.39	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.89050		10.89050		10.90550	10.90550		13.91	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,800.65150		1.80065		1,815.71150	1.81571	1,800.651	17.80	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.15150		0.00015		0.21150	0.00021	0.152	17.80	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,790.65740		1.79066		1,805.71860	1.80572	1,790.657	17.76	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.15740		0.00016		0.21860	0.00022	0.157	17.76	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,780.66360		1.78066		1,795.72590	1.79573	1,780.664	17.71	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.16360		0.00016		0.22590	0.00023	0.164	17.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.91850		10.91850		10.93630	10.93630		13.78	2,243,063,884.50	205,437	1,008,908.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,218.50330		3.21850		3,236.30420	3.23630	3,218.503	21.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00330		0.00000		0.00420	0.00000	0.003	21.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,718.52670		2.71853		2,736.33210	2.73633	2,718.527	20.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.02670		0.00003		0.03210	0.00003	0.027	20.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,218.69160		2.21869		2,236.51540	2.23652	2,218.692	18.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.19160		0.00019		0.21540	0.00022	0.192	18.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.90780		0.00091		1.08030	0.00108	0.908	16.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,669.40780		1.66941		1,687.38030	1.68738	1,669.408	16.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,330.95770		1.33096		1,349.21400	1.34921	1,330.958	14.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	2.45770		0.00246		2.91400	0.00291	2.458	14.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,321.03210		1.32103		1,339.30120	1.33930	1,321.032	14.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	2.53210		0.00253		3.00120	0.00300	2.532	14.64	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	2.60860		0.00261		3.09110	0.00309	2.609	14.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,311.10860		1.31111		1,329.39110	1.32939	1,311.109	14.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,221.91610		1.22192		1,240.33490	1.24033	1,221.916	14.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	3.41610		0.00342		4.03490	0.00403	3.416	14.19	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,172.47240		1.17247		1,190.98150	1.19098	1,172.472	13.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	3.97240		0.00397		4.68150	0.00468	3.972	13.97	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	4.62270		0.00462		5.43410	0.00543	4.623	13.74	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,123.12270		1.12312		1,141.73410	1.14173	1,123.123	13.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,025.58170		1.02558		1,044.04930	1.04405	1,025.582	13.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	7.08170		0.00708		7.74930	0.00775	7.082	13.57	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	929.16950		0.92917		947.83050	0.94783	929.169	13.40	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	10.66950		0.01067		11.53050	0.01153	10.670	13.40	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	19.10540		0.01911		20.28400	0.02028	19.105	13.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	787.60540		0.78761		806.58400	0.80658	787.605	13.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	741.49960		0.74150		760.58120	0.76058	741.500	13.06	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	22.99960		0.02300		24.28120	0.02428	23.000	13.06	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	723.24020		0.72324		742.36170	0.74236	723.240	13.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	24.74020		0.02474		26.06170	0.02606	24.740	13.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	27.56520		0.02757		28.94330	0.02894	27.565	12.97	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	696.06520		0.69607		715.24330	0.71524	696.065	12.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	651.39260		0.65139		670.65440	0.67065	651.393	12.89	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	32.89260		0.03289		34.35440	0.03435	32.893	12.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	642.55690		0.64256		661.83430	0.66183	642.557	12.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	34.05690		0.03406		35.53430	0.03553	34.057	12.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	36.49310		0.03649		37.99750	0.03800	36.493	12.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	624.99310		0.62499		644.29750	0.64430	624.993	12.84	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	616.26560		0.61627		635.58240	0.63558	616.266	12.82	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	37.76560		0.03777		39.28240	0.03928	37.766	12.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	607.58970		0.60759		626.90370	0.62690	607.590	12.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	39.08970		0.03909		40.60370	0.04060	39.090	12.80	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	48.03300		0.04803		47.78520	0.04779	48.033	12.89	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	566.53300		0.56653		584.08520	0.58409	566.533	12.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	526.87830		0.52688		544.36450	0.54436	526.878	12.98	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	58.37830		0.05838		58.06450	0.05806	58.378	12.98	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	488.71990		0.48872		506.13360	0.50613	488.720	13.07	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	70.21990		0.07022		69.83360	0.06983	70.220	13.07	0.00	0	2,600.00

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\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	83.63990	0.08364		83.15910	0.08316	83.640	13.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	452.13990	0.45214		469.45910	0.46946	452.140	13.16	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	417.20750	0.41721		434.40650	0.43441	417.208	13.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	98.70750	0.09871		98.10650	0.09811	98.708	13.25	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	410.42430	0.41042		427.59450	0.42759	410.424	13.26	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	101.92430	0.10192		101.29450	0.10129	101.924	13.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	115.47820	0.11548		114.72520	0.11473	115.478	13.33	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	383.97820	0.38398		401.02520	0.40103	383.978	13.33	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	364.87210	0.36487		381.81610	0.38182	364.872	13.39	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	126.37210	0.12637		125.51610	0.12552	126.372	13.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	352.48790	0.35249		369.35400	0.36935	352.488	13.42	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	133.98790	0.13399		133.05400	0.13305	133.988	13.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	154.26140	0.15426		153.11260	0.15311	154.261	13.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	322.76140	0.32276		339.41260	0.33941	322.761	13.51	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	294.80660	0.29481		311.20720	0.31121	294.807	13.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	176.30660	0.17631		174.90720	0.17491	176.307	13.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Call	273.71360	0.27371		289.88920	0.28989	273.714	13.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	195.21360	0.19521		193.58920	0.19359	195.214	13.67	0.00	0	1,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	200.11670	0.20012		198.43030	0.19843	200.117	13.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	268.61670	0.26862		284.73030	0.28473	268.617	13.69	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	244.17150	0.24417		259.96130	0.25996	244.172	13.78	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	225.67150	0.22567		223.66130	0.22366	225.672	13.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Call	239.90060	0.23990		255.21060	0.25521	239.901	13.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Put	231.40060	0.23140		228.91060	0.22891	231.401	13.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	285.96190	0.28596		281.14540	0.28115	285.962	14.19	0.00	0	1,300.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	204.46190	0.20446		217.44540	0.21745	204.462	14.19	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	170.94680	0.17095		183.13630	0.18314	170.947	14.61	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	352.44680	0.35245		346.83630	0.34684	352.447	14.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	156.27130	0.15627		168.05920	0.16806	156.271	14.82	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	387.77130	0.38777		381.75920	0.38176	387.771	14.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	424.35650	0.42436		417.94340	0.41794	424.357	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	142.85650	0.14286		154.24340	0.15424	142.856	15.03	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	130.61040	0.13061		141.59420	0.14159	130.610	15.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	462.11040	0.46211		455.29420	0.45529	462.110	15.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	84.22540	0.08423		92.92760	0.09293	84.225	16.31	0.00	0	12,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	665.72540	0.66573		656.62760	0.65663	665.725	16.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	887.89110	0.88789		876.98240	0.87698	887.891	17.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	56.39110	0.05639		63.28240	0.06328	56.391	17.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	38.88640	0.03889		44.35980	0.04436	38.886	18.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,120.38640	1.12039		1,108.05980	1.10806	1,120.386	18.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	26.88180	0.02688		31.38830	0.03139	26.882	19.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,358.38180	1.35838		1,345.08830	1.34509	1,358.382	19.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,600.59830	1.60060		1,586.39820	1.58640	1,600.598	20.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	19.09830	0.01910		22.69820	0.02270	19.098	20.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	15.76510	0.01577		18.92930	0.01893	15.765	21.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,747.26510	1.74727		1,732.62930	1.73263	1,747.265	21.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	14.82110	0.01482		17.85580	0.01786	14.821	21.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,796.32110	1.79632		1,781.55580	1.78156	1,796.321	21.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1,943.89630	1.94390		1,928.78150	1.92878	1,943.896	22.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	12.39630	0.01240		15.08150	0.01508	12.396	22.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	10.46860	0.01047		12.85730	0.01286	10.469	22.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,091.96860	2.09197		2,076.55730	2.07656	2,091.969	22.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	6.83990	0.00684		9.81550	0.00982	6.840	30.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,338.33990	3.33834		3,323.51550	3.32352	3,338.340	30.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	4.51270	0.00451		6.69170	0.00669	4.513	30.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,586.01270	3.58601		3,570.39170	3.57039	3,586.013	30.59	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	10.92180		10.92180	10.92180		10.93990	10.93990		13.79	0.00	0	0.00

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	19/03/2014	Any day expiry	9.09	Call	1,832.44240	1.83244	1,850.66220	1.85066	1,832.442	16.87	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.09	Put	0.64240	0.00064	0.76220	0.00076	0.642	16.87	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.10	Call	1,822.46110	1.82246	1,840.68440	1.84068	1,822.461	16.82	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.10	Put	0.66110	0.00066	0.78440	0.00078	0.661	16.82	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.11	Put	0.68030	0.00068	0.80720	0.00081	0.680	16.78	0.00	0	0.00	
\$ / R	On	19/03/2014	Any day expiry	9.11	Call	1,812.48030	1.81248	1,830.70720	1.83071	1,812.480	16.78	0.00	0	0.00	
\$ / R	On	26/03/2014	Any day expiry			10.93350	10.93350	10.95230	10.95230		13.87	0.00	0	0.00	
\$ / R	On	26/03/2014	Any day expiry	8.30	Call	2,633.57750	2.63358	2,652.40440	2.65240	2,633.578	19.41	0.00	0	0.00	
\$ / R	On	26/03/2014	Any day expiry	8.30	Put	0.07750	0.00008	0.10440	0.00010	0.078	19.41	0.00	0	6,000.00	
\$ / R	On	26/03/2014	Any day expiry	10.10	Call	854.71770	0.85472	874.77940	0.87478	854.718	13.33	0.00	0	6,000.00	
\$ / R	On	26/03/2014	Any day expiry	10.10	Put	21.21770	0.02122	22.47940	0.02248	21.218	13.33	0.00	0	0.00	
\$ / R	On	25/04/2014	Any day expiry			10.98450	10.98450	11.00220	11.00220		14.47	0.00	0	0.00	
\$ / R	On	25/04/2014	Any day expiry	8.30	Call	2,685.00480	2.68500	2,702.79790	2.70280	2,685.005	18.96	0.00	0	0.00	
\$ / R	On	25/04/2014	Any day expiry	8.30	Put	0.50480	0.00050	0.59790	0.00060	0.505	18.96	0.00	0	6,000.00	
\$ / R	On	25/04/2014	Any day expiry	9.94	Call	1,070.29110	1.07029	1,089.98030	1.08998	1,070.291	13.79	0.00	0	6,000.00	
\$ / R	On	25/04/2014	Any day expiry	9.94	Put	25.79110	0.02579	27.78030	0.02778	25.791	13.79	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry			11.03760	11.03760	11.05480	11.05480		14.84	0.00	0	10,150.00	
\$ / R	On	26/05/2014	Any day expiry	9.94	Call	1,138.49270	1.13849	1,158.30700	1.15831	1,138.493	13.95	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry	9.94	Put	40.89270	0.04089	43.50700	0.04351	40.893	13.95	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry	9.95	Call	1,129.29260	1.12929	1,149.09440	1.14909	1,129.293	13.92	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry	9.95	Put	41.69260	0.04169	44.29440	0.04429	41.693	13.92	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry	9.96	Call	1,120.33100	1.12033	1,140.13200	1.14013	1,120.331	13.91	0.00	0	0.00	
\$ / R	On	26/05/2014	Any day expiry	9.96	Put	42.73100	0.04273	45.33200	0.04533	42.731	13.91	0.00	0	0.00	
\$ / R	On	27/05/2014	Any day expiry			11.03930	11.03930	11.05650	11.05650		14.85	0.00	0	0.00	
\$ / R	On	27/05/2014	Any day expiry	8.30	Call	2,740.69750	2.74070	2,758.14570	2.75815	2,740.698	18.41	0.00	0	0.00	
\$ / R	On	27/05/2014	Any day expiry	8.30	Put	1.39750	0.00140	1.64570	0.00165	1.398	18.41	0.00	0	5,500.00	
\$ / R	On	27/05/2014	Any day expiry	10.14	Call	965.73420	0.96573	985.35060	0.98535	965.734	13.84	0.00	0	5,500.00	
\$ / R	On	27/05/2014	Any day expiry	10.14	Put	66.43420	0.06643	68.85060	0.06885	66.434	13.84	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future			11.06840	11.06840	11.08540	11.08540		14.98	1,102,689,350.00	99,625	161,006.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Call	3,069.52560	3.06953	3,086.63230	3.08663	3,069.526	19.02	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.00	Put	1.12560	0.00113	1.23230	0.00123	1.126	19.02	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Call	2,621.38410	2.62138	2,638.92070	2.63892	2,621.384	17.93	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.45	Put	2.98410	0.00298	3.52070	0.00352	2.984	17.93	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Call	2,432.83340	2.43283	2,450.75430	2.45075	2,432.833	17.46	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Put	4.43340	0.00443	5.35430	0.00535	4.433	17.46	0.00	0	24,582.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Call	2,323.95300	2.32395	2,342.18310	2.34218	2,323.953	17.20	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Put	5.55300	0.00555	6.78310	0.00678	5.553	17.20	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	2,294.30180	2.29430	2,312.62910	2.31263	2,294.302	17.12	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	5.90180	0.00590	7.22910	0.00723	5.902	17.12	0.00	0	15,489.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.80	Call	2,274.54570	2.27455	2,292.94170	2.29294	2,274.546	17.07	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.80	Put	6.14570	0.00615	7.54170	0.00754	6.146	17.07	0.00	0	920.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	2,077.48130	2.07748	2,096.48530	2.09649	2,077.481	16.56	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	9.08130	0.00908	11.08530	0.01109	9.081	16.56	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	1,881.67730	1.88168	1,901.09850	1.90110	1,881.677	16.04	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	13.27730	0.01328	15.69850	0.01570	13.277	16.04	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	1,505.67830	1.50568	1,525.89740	1.52590	1,505.678	15.03	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	27.27830	0.02728	30.49740	0.03050	27.278	15.03	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	1,496.17650	1.49618	1,516.41410	1.51641	1,496.176	15.00	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	27.77650	0.02778	31.01410	0.03101	27.777	15.00	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	1,486.68340	1.48668	1,506.93820	1.50694	1,486.683	14.98	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	28.28340	0.02828	31.53820	0.03154	28.283	14.98	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	1,354.76030	1.35476	1,375.23010	1.37523	1,354.760	14.61	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	36.36030	0.03636	39.83010	0.03983	36.360	14.61	0.00	0	250.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Call	1,326.75270	1.32675	1,347.25940	1.34726	1,326.753	14.53	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Put	38.35270	0.03835	41.85940	0.04186	38.353	14.53	0.00	0	920.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	1,308.13750	1.30814	1,328.66690	1.32867	1,308.138	14.48	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	39.73750	0.03974	43.26690	0.04327	39.738	14.48	0.00	0	6.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,152.47890		1.15248		1,172.58520	1.17259	1,152.479	14.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	54.07890		0.05408		57.18520	0.05719	54.079	14.08	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,126.20450		1.12620		1,145.44510	1.14545	1,126.204	14.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	57.80450		0.05780		60.04510	0.06005	57.804	14.07	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,117.49130		1.11749		1,136.74220	1.13674	1,117.491	14.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	59.09130		0.05909		61.34220	0.06134	59.091	14.06	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	1,014.80120		1.01480		1,034.14090	1.03414	1,014.801	14.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	76.40120		0.07640		78.74090	0.07874	76.401	14.00	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Call	998.04030		0.99804		1,017.38590	1.01739	998.040	13.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	79.64030		0.07964		81.98590	0.08199	79.640	13.99	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	723.99280		0.72399		742.94760	0.74295	723.993	13.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	155.59280		0.15559		157.54760	0.15755	155.593	13.81	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Call	641.19590		0.64120		0.00000	0.00000	641.196	14.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	202.79590		0.20280		0.00000	0.00000	202.796	14.08	2,281,453.88	11,250	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Call	635.13880		0.63514		0.00000	0.00000	635.139	14.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Put	206.73880		0.20674		0.00000	0.00000	206.739	14.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	629.12630		0.62913		644.61840	0.64462	629.126	14.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	210.72630		0.21073		209.21840	0.20922	210.726	14.13	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	544.27530		0.54428		559.41830	0.55942	544.275	14.45	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	275.87530		0.27588		274.01830	0.27402	275.875	14.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Call	493.14510		0.49315		508.01900	0.50802	493.145	14.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	324.74510		0.32475		322.61900	0.32262	324.745	14.66	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	446.20630		0.44621		460.78550	0.46079	446.206	14.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	377.80630		0.37781		375.38550	0.37539	377.806	14.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	367.90930		0.36791		0.00000	0.00000	367.909	15.44	2,759,319.75	7,500	7,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Put	499.50930		0.49951		0.00000	0.00000	499.509	15.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	277.95380		0.27795		289.67780	0.28968	277.954	16.35	0.00	0	17,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	709.55380		0.70955		704.27780	0.70428	709.554	16.35	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	253.67640		0.25368		265.07810	0.26508	253.676	16.65	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	785.27640		0.78528		779.67810	0.77968	785.276	16.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	195.67870		0.19568		205.64340	0.20564	195.679	17.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,027.27870		1.02728		1,020.24340	1.02024	1,027.279	17.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	180.09180		0.18009		189.65820	0.18966	180.092	17.94	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,111.69180		1.11169		1,104.25820	1.10426	1,111.692	17.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	172.89020		0.17289		182.26340	0.18226	172.890	18.10	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Put	1,154.49020		1.15449		1,146.86340	1.14686	1,154.490	18.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	153.32260		0.15332		162.23150	0.16223	153.323	18.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,284.92260		1.28492		1,276.83150	1.27683	1,284.923	18.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	148.55220		0.14855		157.33410	0.15733	148.552	18.71	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,320.15220		1.32015		1,311.93410	1.31193	1,320.152	18.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	121.87710		0.12188		129.87790	0.12988	121.877	19.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,553.47710		1.55348		1,544.47790	1.54448	1,553.477	19.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	92.23100		0.09223		99.20690	0.09921	92.231	20.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,923.83100		1.92383		1,913.80690	1.91381	1,923.831	20.78	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			11.07690		11.07690		11.09390	11.09390		15.12	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,303.26530		2.30327		2,321.74540	2.32175	2,303.265	17.06	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	6.36530		0.00637		7.84540	0.00785	6.365	17.06	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	1,025.42420		1.02542		1,045.17110	1.04517	1,025.424	13.97	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	78.52420		0.07852		81.27110	0.08127	78.524	13.97	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	156.17090		0.15617		165.12910	0.16513	156.171	18.67	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,319.27090		1.31927		1,311.22910	1.31123	1,319.271	18.67	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.19230		11.19230		11.20730	11.20730		15.65	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,294.00280		1.29400		1,311.49890	1.31150	1,294.003	14.41	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	91.70280		0.09170		94.19890	0.09420	91.703	14.41	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,285.27950		1.28528		1,302.76020	1.30276	1,285.279	14.39	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	92.97950		0.09298		95.46020	0.09546	92.980	14.39	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	94.27190		0.09427		96.73860	0.09674	94.272	14.37	0.00	0	0.00

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	22/08/2014	Any day expiry	10.01	Call	1,276.57190	1.27657	1,294.03860	1.29404	1,276.572	14.37	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	10.33	Call	1,020.21800	1.02022	1,036.91320	1.03691	1,020.218	14.25	0.00	0	0.00	
\$ / R	On	22/08/2014	Any day expiry	10.33	Put	157.91800	0.15792	159.61320	0.15961	157.918	14.25	0.00	0	19,547.00	
\$ / R	On	22/08/2014	Any day expiry	12.07	Call	292.16910	0.29217	301.92530	0.30193	292.169	17.96	0.00	0	19,547.00	
\$ / R	On	22/08/2014	Any day expiry	12.07	Put	1,169.86910	1.16987	1,164.62530	1.16463	1,169.869	17.96	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future			11.23660	11.23660	11.25040	11.25040		15.80	1,685,490.00	150	11,841.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	3,341.83980	3.34184	3,356.38670	3.35639	3,341.840	18.95	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Put	5.23980	0.00524	5.98670	0.00599	5.240	18.95	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Call	2,847.24210	2.84724	2,862.11060	2.86211	2,847.242	17.69	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Put	10.64210	0.01064	11.71060	0.01171	10.642	17.69	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	8.80	Put	18.35700	0.01836	19.66250	0.01966	18.357	16.67	0.00	0	920.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	8.80	Call	2,454.95700	2.45496	2,470.06250	2.47006	2,454.957	16.67	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	8.88	Call	2,377.03210	2.37703	2,392.17550	2.39218	2,377.032	16.47	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	8.88	Put	20.43210	0.02043	21.77550	0.02178	20.432	16.47	0.00	0	26,804.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	2,357.58440	2.35758	2,372.73640	2.37274	2,357.584	16.42	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	20.98440	0.02098	22.33640	0.02234	20.984	16.42	0.00	0	15,296.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Put	23.96600	0.02397	25.35480	0.02535	23.966	16.17	0.00	0	35,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Call	2,260.56600	2.26057	2,275.75480	2.27575	2,260.566	16.17	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Call	1,974.66890	1.97467	1,990.11860	1.99012	1,974.669	15.65	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Put	38.06890	0.03807	39.71860	0.03972	38.069	15.65	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Call	1,695.73990	1.69574	1,711.35560	1.71136	1,695.740	15.13	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Put	59.13990	0.05914	60.95560	0.06096	59.140	15.13	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.78	Put	76.23240	0.07623	78.06390	0.07806	76.232	14.82	0.00	0	920.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.78	Call	1,532.83240	1.53283	1,548.46390	1.54846	1,532.832	14.82	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	1,426.50100	1.42650	1,442.09530	1.44210	1,426.501	14.61	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	89.90100	0.08990	91.69530	0.09170	89.901	14.61	0.00	0	6.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Call	1,339.47550	1.33948	1,355.00130	1.35500	1,339.475	14.44	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Put	102.87550	0.10288	104.60130	0.10460	102.875	14.44	0.00	0	40,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Put	134.21650	0.13422	135.71390	0.13571	134.216	14.20	0.00	0	2,870.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Call	1,180.81650	1.18082	1,196.11390	1.19611	1,180.816	14.20	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Call	1,165.39660	1.16540	1,180.66330	1.18066	1,165.397	14.21	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Put	138.79660	0.13880	140.26330	0.14026	138.797	14.21	0.00	0	15,296.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Call	1,150.08320	1.15008	1,165.31950	1.16532	1,150.083	14.22	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Put	143.48320	0.14348	144.91950	0.14492	143.483	14.22	0.00	0	23,934.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	158.21370	0.15821	159.54060	0.15954	158.214	14.26	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	1,104.81370	1.10481	1,119.94060	1.11994	1,104.814	14.26	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	1,097.36550	1.09737	1,112.47320	1.11247	1,097.366	14.26	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	160.76550	0.16077	162.07320	0.16207	160.765	14.26	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	1,089.94830	1.08995	1,105.03350	1.10503	1,089.948	14.27	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	163.34830	0.16335	164.63350	0.16463	163.348	14.27	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Put	182.21710	0.18222	183.34250	0.18334	182.217	14.31	0.00	0	250.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Call	1,038.81710	1.03882	1,053.74250	1.05374	1,038.817	14.31	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Call	954.51150	0.95451	969.09480	0.96909	954.511	14.37	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Put	217.91150	0.21791	218.69480	0.21869	217.912	14.37	0.00	0	10,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	693.93920	0.69394	707.00310	0.70700	693.939	15.08	0.00	0	6.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	407.33920	0.40734	406.60310	0.40660	407.339	15.08	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Put	748.79610	0.74880	746.10930	0.74611	748.796	16.45	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Call	475.39610	0.47540	486.50930	0.48651	475.396	16.45	0.00	0	250.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	348.54750	0.34855	358.15820	0.35816	348.548	17.69	0.00	0	45,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,111.94750	1.11195	1,107.75820	1.10776	1,111.948	17.69	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	328.24740	0.32825	337.58240	0.33758	328.247	17.95	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,191.64740	1.19165	1,187.18240	1.18718	1,191.647	17.95	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Put	1,397.31730	1.39732	1,392.20070	1.39220	1,397.317	18.59	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Call	283.91730	0.28392	292.60070	0.29260	283.917	18.59	0.00	0	23,934.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Call	277.58920	0.27759	286.17130	0.28617	277.589	18.70	0.00	0	2,870.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Put	1,430.98920	1.43099	1,425.77130	1.42577	1,430.989	18.70	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Call	269.77460	0.26977	278.23370	0.27823	269.775	18.82	0.00	0	15,296.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,473.17460	1.47317	1,467.83370	1.46783	1,473.175	18.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,609.94450	1.60994	1,604.22390	1.60422	1,609.945	19.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	246.54450	0.24654	254.62390	0.25462	246.545	19.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,098.37720	2.09838	2,091.49080	2.09149	2,098.377	20.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	184.97720	0.18498	191.89080	0.19189	184.977	20.54	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.33010	11.33010	11.34180	11.34180		16.16	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,320.38730	1.32039	1,333.62100	1.33362	1,320.387	14.41	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	150.28730	0.15029	151.82100	0.15182	150.287	14.41	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	464.39070	0.46439	474.21390	0.47421	464.391	17.44	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,044.29070	1.04429	1,042.41390	1.04241	1,044.291	17.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.40400	11.40400	11.41440	11.41440		16.41	570,200.00	50	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,417.15800	3.41716	3,428.70860	3.42871	3,417.158	18.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	13.15800	0.01316	14.30860	0.01431	13.158	18.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,976.14490	2.97614	2,988.07560	2.98808	2,976.145	17.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	22.14490	0.02214	23.67560	0.02368	22.145	17.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,927.43080	2.92743	2,939.40490	2.93940	2,927.431	17.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	23.43080	0.02343	25.00490	0.02500	23.431	17.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,878.78510	2.87879	2,890.80340	2.89080	2,878.785	17.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	24.78510	0.02479	26.40340	0.02640	24.785	17.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,444.67410	2.44467	2,457.07500	2.45708	2,444.674	16.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	40.67410	0.04067	42.67500	0.04268	40.674	16.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,981.22930	1.98123	1,994.15730	1.99416	1,981.229	15.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	77.22930	0.07723	79.75730	0.07976	77.229	15.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,891.65430	1.89165	1,904.66900	1.90467	1,891.654	15.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	87.65430	0.08765	90.26900	0.09027	87.654	15.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,545.79050	1.54579	1,558.97860	1.55898	1,545.790	14.90	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	141.79050	0.14179	144.57860	0.14458	141.790	14.90	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Call	1,248.65870	1.24866	1,261.66700	1.26167	1,248.659	14.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	224.65870	0.22466	227.26700	0.22727	224.659	14.72	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	1,166.64860	1.16665	1,179.51090	1.17951	1,166.649	14.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	262.64860	0.26265	265.11090	0.26511	262.649	14.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	874.92670	0.87493	886.80030	0.88680	874.927	15.48	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	470.92670	0.47093	472.40030	0.47240	470.927	15.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	669.90370	0.66990	680.69300	0.68069	669.904	16.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	765.90370	0.76590	766.29300	0.76629	765.904	16.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	517.71720	0.51772	527.42610	0.52743	517.717	17.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,113.71720	1.11372	1,113.02610	1.11303	1,113.717	17.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	515.16350	0.51516	524.84900	0.52485	515.163	17.72	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	1,121.16350	1.12116	1,120.44900	1.12045	1,121.164	17.72	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.58930	11.58930	11.59910	11.59910		17.05	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,096.92650	1.09693	1,108.11060	1.10811	1,096.926	15.75	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	497.62650	0.49763	499.01060	0.49901	497.627	15.75	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	502.28390	0.50228	503.63280	0.50363	502.284	15.76	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,091.58390	1.09158	1,102.73280	1.10273	1,091.584	15.76	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,086.67860	1.08668	1,097.81180	1.09781	1,086.679	15.79	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	507.37860	0.50738	508.71180	0.50871	507.379	15.79	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry			10.83640	10.83640	10.85000	10.85000		13.45	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.84	Call	5,956.02410	0.05956	0.00000	0.00000	5,956.024	13.55	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.84	Put	6,316.02410	0.06316	0.00000	0.00000	6,316.024	13.55	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.85	Call	5,433.75060	0.05434	0.00000	0.00000	5,433.751	13.45	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.85	Put	6,793.75060	0.06794	0.00000	0.00000	6,793.751	13.45	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.86	Call	5,032.54730	0.05033	0.00000	0.00000	5,032.547	13.55	2,508,000.00	400	200.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.86	Put	7,392.54730	0.07393	0.00000	0.00000	7,392.547	13.55	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.91850	10.91850	10.93630	10.93630		13.78	272,962.50	25	693.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	62,499.30640	0.62499	64,429.75100	0.64430	62,499.306	12.84	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	3,649.30640	0.03649	3,799.75100	0.03800	3,649.306	12.84	0.00	0	200.00

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	17/03/2014		Foreign Exchange Future	10.49	Call	49,622.84520	0.49623	51,365.70600	0.51366	49,622.845	13.05	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	6,772.84520	0.06773	6,735.70600	0.06736	6,772.845	13.05	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	48,871.98530	0.48872	50,613.35550	0.50613	48,871.985	13.07	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	7,021.98530	0.07022	6,983.35550	0.06983	7,021.985	13.07	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	48,127.56850	0.48128	49,867.10830	0.49867	48,127.568	13.09	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	7,277.56850	0.07278	7,237.10830	0.07237	7,277.568	13.09	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.88	Call	25,374.24030	0.25374	26,966.61070	0.26967	25,374.240	13.74	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.88	Put	21,524.24030	0.21524	21,336.61070	0.21337	21,524.240	13.74	0.00	0	160.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			11.06840	11.06840	11.08540	11.08540		14.98	0.00	0	207.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	60,552.68980	0.60553	62,093.27010	0.62093	60,552.690	14.21	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	22,712.68980	0.22713	22,553.27010	0.22553	22,712.690	14.21	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	59,973.69580	0.59974	61,512.04890	0.61512	59,973.696	14.23	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	23,133.69580	0.23134	22,972.04890	0.22972	23,133.696	14.23	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	59,399.38970	0.59399	60,935.23350	0.60935	59,399.390	14.25	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	23,559.38970	0.23559	23,395.23350	0.23395	23,559.390	14.25	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future			11.23660	11.23660	11.25040	11.25040		15.80	0.00	0	1.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Call	86,165.46640	0.86165	87,574.21010	0.87574	86,165.466	14.45	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Put	26,505.46640	0.26505	26,534.21010	0.26534	26,505.466	14.45	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Call	85,525.51010	0.85526	86,930.11400	0.86930	85,525.510	14.45	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Put	26,865.51010	0.26866	26,890.11400	0.26890	26,865.510	14.45	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Call	84,888.34370	0.84888	86,289.07320	0.86289	84,888.344	14.46	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Put	27,228.34370	0.27228	27,249.07320	0.27249	27,228.344	14.46	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			17.93720	17.93720	17.97740	17.97740		13.20	3,802,686.40	212	32,163.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	5,087.27410	5.08727	5,127.46800	5.12747	5,087.274	24.12	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	0.07410	0.00007	0.06800	0.00007	0.074	24.12	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	4,937.28970	4.93729	4,977.48520	4.97749	4,937.290	23.63	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	0.08970	0.00009	0.08520	0.00009	0.090	23.63	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	3,687.65100	3.68765	3,727.95260	3.72795	3,687.651	19.52	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	0.45100	0.00045	0.55260	0.00055	0.451	19.52	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	3,647.67560	3.64768	3,687.98700	3.68799	3,647.676	19.39	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	0.47560	0.00048	0.58700	0.00059	0.476	19.39	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	3,637.68190	3.63768	3,677.99590	3.67800	3,637.682	19.36	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	0.48190	0.00048	0.59590	0.00060	0.482	19.36	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	3,627.68840	3.62769	3,668.00500	3.66800	3,627.688	19.32	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	0.48840	0.00049	0.60500	0.00061	0.488	19.32	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	3,437.89040	3.43789	3,478.22750	3.47823	3,437.890	18.86	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	0.69040	0.00069	0.82750	0.00083	0.690	18.86	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Call	2,541.07640	2.54108	2,581.44220	2.58144	2,541.076	16.84	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Put	3.87640	0.00388	4.04220	0.00404	3.876	16.84	0.00	0	7,500.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Call	991.10590	0.99111	1,032.51700	1.03252	991.106	12.15	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Put	53.90590	0.05391	55.11700	0.05512	53.906	12.15	0.00	0	300.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.00	Call	342.90990	0.34291	368.05010	0.36805	342.910	13.30	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.00	Put	405.70990	0.40571	390.65010	0.39065	405.710	13.30	0.00	0	300.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Call	212.29090	0.21229	231.09480	0.23109	212.291	14.16	0.00	0	4,700.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Put	675.09090	0.67509	653.69480	0.65369	675.091	14.16	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			18.17070	18.17070	18.20940	18.20940		14.01	0.00	0	4,201.00
£ / R	On	13/06/2014		Foreign Exchange Future	15.00	Call	3,193.43510	3.19344	3,232.89360	3.23289	3,193.435	16.67	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	15.00	Put	22.73510	0.02274	23.49360	0.02349	22.735	16.67	0.00	0	1,123.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	2,170.10790	2.17011	2,213.26160	2.21326	2,170.108	13.08	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	39.40790	0.03941	43.86160	0.04386	39.408	13.08	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	2,160.34130	2.16034	2,203.55180	2.20355	2,160.341	13.05	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	39.64130	0.03964	44.15180	0.04415	39.641	13.05	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	2,150.57680	2.15058	2,193.84300	2.19384	2,150.577	13.01	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	39.87680	0.03988	44.44300	0.04444	39.877	13.01	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.50	Call	1,736.20300	1.73620	1,777.49310	1.77749	1,736.203	12.18	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.50	Put	65.50300	0.06550	68.09310	0.06809	65.503	12.18	0.00	0	1,123.00

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	16.65	Call	1,608.41740		1.60842	1,649.00200	1.64900	1,608.417	12.35	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	87.71740		0.08772	89.60200	0.08960	87.717	12.35	0.00	0	25,500.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,422.25830		1.42226	1,461.04460	1.46104	1,422.258	12.61	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	131.55830		0.13156	131.64460	0.13164	131.558	12.61	0.00	0	50.00	
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Call	765.19740		0.76520	794.74830	0.79475	765.197	13.73	0.00	0	0.00	
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	494.49740		0.49450	485.34830	0.48535	494.497	13.73	0.00	0	4,000.00	
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	233.03750		0.23304	246.42060	0.24642	233.038	16.75	0.00	0	12,000.00	
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Put	1,862.33750		1.86234	1,837.02060	1.83702	1,862.338	16.75	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future			18.43200		18.43200	18.46590	18.46590		14.88	0.00	0	320.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,813.78990		1.81379	1,842.58270	1.84258	1,813.790	13.56	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	221.78990		0.22179	216.68270	0.21668	221.790	13.56	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,806.13000		1.80613	1,834.87870	1.83488	1,806.130	13.57	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	224.13000		0.22413	218.97870	0.21898	224.130	13.57	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,798.49160		1.79849	1,827.18780	1.82719	1,798.492	13.57	0.00	0	0.00	
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	226.49160		0.22649	221.28780	0.22129	226.492	13.57	0.00	0	0.00	
£ / R	On 12/12/2014	Foreign Exchange Future			18.69120		18.69120	18.71980	18.71980		15.39	0.00	0	0.00	
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,648.21830		1.64822	1,665.48320	1.66548	1,648.218	14.15	0.00	0	0.00	
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	497.01830		0.49702	485.68320	0.48568	497.018	14.15	0.00	0	0.00	
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,641.88450		1.64188	1,659.09420	1.65909	1,641.885	14.15	0.00	0	0.00	
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	500.68450		0.50068	489.29420	0.48929	500.684	14.15	0.00	0	0.00	
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,635.56750		1.63557	1,652.71580	1.65272	1,635.568	14.16	0.00	0	0.00	
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	504.36750		0.50437	492.91580	0.49292	504.368	14.16	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10494		0.10494	0.10493	0.10493		12.38	0.00	0	124.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,497.14870		0.01497	1,496.54150	0.01497	1,497.149	17.99	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	3.54870		0.00004	3.84150	0.00004	3.549	17.99	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	535.49650		0.00535	539.66330	0.00540	535.497	12.38	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	41.89650		0.00042	46.96330	0.00047	41.896	12.38	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	84.73800		0.00085	90.75710	0.00091	84.738	15.74	0.00	0	0.00	
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	591.13800		0.00591	598.05710	0.00598	591.138	15.74	0.00	0	0.00	
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10643		0.10643	0.10641	0.10641		14.96	0.00	0	12,859.00	
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,660.65880		0.01661	1,658.29780	0.01658	1,660.659	15.72	0.00	0	0.00	
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	17.75880		0.00018	17.39780	0.00017	17.759	15.72	0.00	0	0.00	
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	790.15810		0.00790	793.91650	0.00794	790.158	14.96	0.00	0	0.00	
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	147.25810		0.00147	153.01650	0.00153	147.258	14.96	0.00	0	0.00	
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	309.49350		0.00309	315.36450	0.00315	309.493	17.21	0.00	0	0.00	
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	666.59350		0.00667	674.46450	0.00674	666.594	17.21	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future			14.80590		14.80590	14.85130	14.85130		12.68	9,697,864.50	655	88,905.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,318.23560		2.31824	2,363.68000	2.36368	2,318.236	17.85	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	2.33560		0.00234	2.38000	0.00238	2.336	17.85	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,308.27160		2.30827	2,353.71450	2.35371	2,308.272	17.80	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2.37160		0.00237	2.41450	0.00241	2.372	17.80	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,298.30830		2.29831	2,343.74930	2.34375	2,298.308	17.76	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	2.40830		0.00241	2.44930	0.00245	2.408	17.76	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,158.89260		2.15889	2,204.30210	2.20430	2,158.893	17.17	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2.99260		0.00299	3.00210	0.00300	2.993	17.17	0.00	0	500.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,960.01410		1.96001	2,005.34780	2.00535	1,960.014	16.32	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	4.11410		0.00411	4.04780	0.00405	4.114	16.32	0.00	0	8,800.00	
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	676.39130		0.67639	652.95940	0.65296	676.391	14.29	0.00	0	0.00	
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	132.29130		0.13229	154.25940	0.15426	132.291	14.29	0.00	0	5,500.00	
€ / R	On 13/06/2014	Foreign Exchange Future			15.00820		15.00820	15.05260	15.05260		14.00	525,287.00	35	21,582.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,317.23400		1.31723	1,361.68990	1.36169	1,317.234	13.37	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	99.03400		0.09903	99.08990	0.09909	99.034	13.37	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,308.79430		1.30879	1,353.23750	1.35324	1,308.794	13.36	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	100.59430		0.10059	100.63750	0.10064	100.594	13.36	0.00	0	27,500.00	

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	13.81	Call	1,300.37440		1.30037	1,344.80650	1.34481	1,300.374	13.36	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	102.17440		0.10217	102.20650	0.10221	102.174	13.36	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,266.89210		1.26689	1,311.27600	1.31128	1,266.892	13.34	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	108.69210		0.10869	108.67600	0.10868	108.692	13.34	0.00	0	8,800.00	
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	599.86870		0.59987	636.16330	0.63616	599.869	13.82	0.00	0	0.00	
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	441.66870		0.44167	433.56330	0.43356	441.669	13.82	0.00	0	5,000.00	
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	190.24010		0.19024	206.68120	0.20668	190.240	16.99	0.00	0	12,500.00	
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,582.04010		1.58204	1,554.08120	1.55408	1,582.040	16.99	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future			15.23720		15.23720	15.27770	15.27770		14.78	0.00	0	750.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,197.20090		1.19720	1,236.26400	1.23626	1,197.201	13.72	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	300.00090		0.30000	298.56400	0.29856	300.001	13.72	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	303.16050		0.30316	301.69240	0.30169	303.160	13.72	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,190.36050		1.19036	1,229.39240	1.22939	1,190.361	13.72	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,183.54280		1.18354	1,222.54300	1.22254	1,183.543	13.72	0.00	0	0.00	
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	306.34280		0.30634	304.84300	0.30484	306.343	13.72	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future			15.46710		15.46710	15.50320	15.50320		15.30	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,961.87410		1.96187	1,998.02200	1.99802	1,961.874	13.99	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	184.77410		0.18477	184.82200	0.18482	184.774	13.99	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,953.70520		1.95371	1,989.84370	1.98984	1,953.705	13.98	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	186.60520		0.18661	186.64370	0.18664	186.605	13.98	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,945.54660		1.94555	1,981.67920	1.98168	1,945.547	13.98	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	188.44660		0.18845	188.47920	0.18848	188.447	13.98	0.00	0	0.00	
€ / R	On 16/03/2015	Foreign Exchange Future			15.72270		15.72270	15.75870	15.75870		15.90	0.00	0	0.00	
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	631.24050		0.63124	624.55300	0.62455	631.241	14.85	0.00	0	0.00	
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,413.94050		1.41394	1,443.25300	1.44325	1,413.940	14.85	0.00	0	0.00	
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,408.85490		1.40885	1,437.72370	1.43772	1,408.855	14.86	0.00	0	0.00	
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	636.15490		0.63615	629.02370	0.62902	636.155	14.86	0.00	0	0.00	
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,403.78860		1.40379	1,432.61130	1.43261	1,403.789	14.88	0.00	0	0.00	
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	641.08860		0.64109	633.91130	0.63391	641.089	14.88	0.00	0	0.00	
2025	On 06/02/2014	Bond Future			110.27688		110.27688	110.28045	110.28045		0.00	0.00	0	0.00	
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2025	On 06/02/2014	Bond Future	110.99	Put	713.12000		0.71312	709.55000	0.70955	713.120	0.00	0.00	0	0.00	
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2025	On 06/02/2014	Bond Future	111.00	Put	723.12000		0.72312	719.55000	0.71955	723.120	0.00	0.00	0	0.00	
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2025	On 06/02/2014	Bond Future	111.01	Put	733.12000		0.73312	729.55000	0.72955	733.120	0.00	0.00	0	0.00	
2038	On 06/02/2014	Bond Future			107.65323		107.65323	107.65541	107.65541		0.00	0.00	0	24.00	
2038	On 06/02/2014	Bond Future	106.99	Call	663.23000		0.66323	665.41000	0.66541	663.230	0.00	0.00	0	0.00	
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2038	On 06/02/2014	Bond Future	107.00	Call	653.23000		0.65323	655.41000	0.65541	653.230	0.00	0.00	0	0.00	
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2038	On 06/02/2014	Bond Future	107.01	Call	643.23000		0.64323	645.41000	0.64541	643.230	0.00	0.00	0	0.00	
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2050	On 06/02/2014	Bond Future			113.60854		113.60854	113.61047	113.61047		0.00	0.00	0	472.00	
2050	On 06/02/2014	Bond Future	109.99	Call	3,618.54000		3.61854	3,620.47000	3.62047	3,618.540	0.00	0.00	0	0.00	
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2050	On 06/02/2014	Bond Future	110.00	Call	3,608.54000		3.60854	3,610.47000	3.61047	3,608.540	0.00	0.00	0	0.00	
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
2050	On 06/02/2014	Bond Future	110.01	Call	3,598.54000		3.59854	3,600.47000	3.60047	3,598.540	0.00	0.00	0	0.00	
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 06/02/2014	Index Future			411.07900		411.07900		412.06400	412.06400			0.00	0	0.00
AL37	On 08/05/2014	Index Future			416.54700		416.54700		417.54700	417.54700			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			483.42200		483.42200		484.97700	484.97700			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			489.85200		489.85200		491.43000	491.43000			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			436.00600		436.00600		437.13700	437.13700			348,804,800.00	80	723.00
ALBI	On 08/05/2014	Index Future			441.80600		441.80600		442.95400	442.95400			366,698,980.00	83	118.00
ALBI	On 07/08/2014	Index Future			448.03700		448.03700		449.21100	449.21100			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.57910		9.57910		9.58110	9.58110		11.83	1,005,805.50	105	9,395.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	221.94000		0.22194		228.82550	0.22883	221.940	11.66	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	132.84000		0.13284		137.72550	0.13773	132.840	11.66	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	216.48720		0.21649		223.34820	0.22335	216.487	11.68	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	137.38720		0.13739		142.24820	0.14225	137.387	11.68	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	211.12860		0.21113		217.95900	0.21796	211.129	11.69	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	142.02860		0.14203		146.85900	0.14686	142.029	11.69	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.65580		9.65580		9.65540	9.65540		11.94	1,110,417.00	115	1,685.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	564.95160		0.56495		567.03000	0.56703	564.952	11.86	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	109.15160		0.10915		111.63000	0.11163	109.152	11.86	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	269.76160		0.26976		273.47650	0.27348	269.762	12.02	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	313.96160		0.31396		318.07650	0.31808	313.962	12.02	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	198.56420		0.19856		202.41050	0.20241	198.564	12.31	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	432.76420		0.43276		437.01050	0.43701	432.764	12.31	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	195.30770		0.19531		199.15510	0.19916	195.308	12.32	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	439.50770		0.43951		443.75510	0.44376	439.508	12.32	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	192.09730		0.19210		195.94530	0.19595	192.097	12.34	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	446.29730		0.44630		450.54530	0.45055	446.297	12.34	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	48.89480		0.04889		50.99350	0.05099	48.895	13.63	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	1,093.09480		1.09309		1,095.59350	1.09559	1,093.095	13.63	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.74480		9.74480		9.74100	9.74100		12.13	2,436,200.00	250	2,750.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	486.19070		0.48619		486.26170	0.48626	486.191	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	281.39070		0.28139		285.26170	0.28526	281.391	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	285.81340		0.28581		289.73160	0.28973	285.813	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	480.61340		0.48061		480.73160	0.48073	480.613	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	475.07880		0.47508		475.24110	0.47524	475.079	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	290.27880		0.29028		294.24110	0.29424	290.279	12.08	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.83460		9.83460		9.82860	9.82860		12.31	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	580.04980		0.58005		578.60170	0.57860	580.050	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	335.44980		0.33545		340.00170	0.34000	335.450	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	574.55210		0.57455		573.15240	0.57315	574.552	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	339.95210		0.33995		344.55240	0.34455	339.952	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	569.08700		0.56909		567.73920	0.56774	569.087	12.23	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	344.48700		0.34449		349.13920	0.34914	344.487	12.23	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.95660		9.95660		9.97240	9.97240		14.33	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	231.10200		0.23110		244.64050	0.24464	231.102	14.33	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	214.50200		0.21450		212.24050	0.21224	214.502	14.33	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	226.22940		0.22623		239.67430	0.23967	226.229	14.33	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	219.62940		0.21963		217.27430	0.21727	219.629	14.33	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	221.79660		0.22180		235.15850	0.23516	221.797	14.36	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	225.19660		0.22520		222.75850	0.22276	225.197	14.36	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.07200		10.07200		10.08700	10.08700		14.01	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	470.41990		0.47042		479.47820	0.47948	470.420	13.71	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	238.41990		0.23842		232.47820	0.23248	238.420	13.71	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	464.82030		0.46482		473.82650	0.47383	464.820	13.72	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
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	242.82030		0.24282		236.82650	0.23683	242.820	13.72	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	459.26850		0.45927		468.22280	0.46822	459.268	13.74	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	247.26850		0.24727		241.22280	0.24122	247.268	13.74	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			310.29120		310.29120		-321.98360	-321.98360			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			885.22390		885.22390		895.91670	895.91670			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			965.48760		965.48760		976.56800	976.56800			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			151.67180		151.67180		152.14360	152.14360			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			287.19420		287.19420		316.92340	316.92340			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			856.15910		856.15910		866.33320	866.33320			0.00	0	1,871.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.00910		12.00910		12.05430	12.05430		13.06	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	751.13560		0.75114		795.92510	0.79593	751.136	12.96	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	32.03560		0.03204		31.62510	0.03163	32.036	12.96	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	741.77900		0.74178		786.60100	0.78660	741.779	12.90	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	32.67900		0.03268		32.30100	0.03230	32.679	12.90	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	732.43860		0.73244		777.29270	0.77729	732.439	12.84	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	33.33860		0.03334		32.99270	0.03299	33.339	12.84	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.18250		12.18250		12.22750	12.22750		14.24	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	762.21800		0.76222		805.24450	0.80524	762.218	13.36	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	169.71800		0.16972		167.74450	0.16774	169.718	13.36	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	755.40340		0.75540		798.29430	0.79829	755.403	13.37	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	172.90340		0.17290		170.79430	0.17079	172.903	13.37	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	748.72860		0.74873		791.38070	0.79138	748.729	13.39	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	176.22860		0.17623		173.88070	0.17388	176.229	13.39	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.80970		1.80970		1.81140	1.81140		14.00	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,241.58050		0.12416		1,259.81400	0.12598	1,241.581	13.66	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	44.58050		0.00446		45.81400	0.00458	44.581	13.66	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,151.81530		0.11518		1,170.42290	0.11704	1,151.815	13.57	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	54.81530		0.00548		56.42290	0.00564	54.815	13.57	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,066.18490		0.10662		1,084.87490	0.10849	1,066.185	13.61	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	69.18490		0.00692		70.87490	0.00709	69.185	13.61	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.83090		1.83090		1.83190	1.83190		15.03	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,564.39120		0.15644		1,579.15840	0.15792	1,564.391	14.11	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	155.39120		0.01554		160.15840	0.01602	155.391	14.11	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,484.68140		0.14847		1,499.42210	0.14994	1,484.681	14.10	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	175.68140		0.01757		180.42210	0.01804	175.681	14.10	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,406.88770		0.14069		1,421.55200	0.14216	1,406.888	14.10	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	197.88770		0.01979		202.55200	0.02026	197.888	14.10	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.24091		114.24091		114.24307	114.24307			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,250.91000		3.25091		3,253.07000	3.25307	3,250.910		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	3,240.91000		3.24091		3,243.07000	3.24307	3,240.910		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	3,230.91000		3.23091		3,233.07000	3.23307	3,230.910		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.78118	83.34412		9.74730	83.59218			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,792.05000	1.79205	1,543.99000	1.54399	1,792.050		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,716.52000	1.71652	1,468.46000	1.46846	1,716.520		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,641.10000	1.64110	1,393.04000	1.39304	1,641.100		0.00	0	0.00
ES33	On 08/05/2014	Bond Future		9.90148	80.67076		9.86645	80.92223			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,655.45000	2.65545	2,403.98000	2.40398	2,655.450		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,580.16000	2.58016	2,328.69000	2.32869	2,580.160		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	2,504.97000	2.50497	2,253.50000	2.25350	2,504.970		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		435.42500	435.42500		436.53700	436.53700			8,708,500.00	2	483.00
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	45,650.00000	4.56500	34,530.00000	3.45300	45,650.000		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	45,750.00000	4.57500	34,630.00000	3.46300	45,750.000		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	45,850.00000	4.58500	34,730.00000	3.47300	45,850.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI		441.21700	441.21700		442.34600	442.34600			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000	0.00000	3,560.00000	0.35600	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	7,730.00000	0.77300	0.00000	0.00000	7,730.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000	0.00000	3,460.00000	0.34600	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	7,830.00000	0.78300	0.00000	0.00000	7,830.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000	0.00000	3,360.00000	0.33600	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	7,930.00000	0.79300	0.00000	0.00000	7,930.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI		447.44000	447.44000		448.59500	448.59500			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	125,500.00000	12.55000	113,950.00000	11.39500	125,500.000		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	125,600.00000	12.56000	114,050.00000	11.40500	125,600.000		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	125,700.00000	12.57000	114,150.00000	11.41500	125,700.000		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		201.18700	201.18700		201.24100	201.24100			0.00	0	1,335.00
IGOV	On 08/05/2014	Index Future		203.88800	203.88800		203.94400	203.94400			0.00	0	7.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ILBI	On 06/02/2014		Index Future	542.91900	542.91900		543.43400	543.43400			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 19/02/2014		Jibar Tradeable Future	5.35000	94.65000		5.35000	94.65000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.38000	94.62000		5.38000	94.62000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.54000	94.46000		5.54000	94.46000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	5.62000	94.38000		5.61000	94.39000			0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.80000	94.20000		5.80000	94.20000			0.00	0	1,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.95000	94.05000		5.86000	94.14000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.16000	93.84000		6.07000	93.93000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.40000	93.60000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.68000	93.32000		6.66000	93.34000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.96000	93.04000		6.95000	93.05000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.22000	92.78000		7.20000	92.80000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.47000	92.53000		7.45000	92.55000			0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	9.00880	9.00880		9.02810	9.02810		9.57	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.14	Call	870.65110	0.87065	890.05440	0.89005	870.651	11.70	0.00	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.14	Put	1.85110	0.00185	1.95440	0.00195	1.851	11.70	0.00	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.15	Call	860.73170	0.86073	880.15090	0.88015	860.732	11.65	0.00	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.15	Put	1.93170	0.00193	2.05090	0.00205	1.932	11.65	0.00	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.16	Call	850.81600	0.85082	870.24390	0.87024	850.816	11.59	0.00	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.16	Put	2.01600	0.00202	2.14390	0.00214	2.016	11.59	0.00	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.07600	9.07600		9.09550	9.09550		11.35	0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.44	Call	685.76300	0.68576	705.67870	0.70568	685.763	11.32	0.00	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.44	Put	49.76300	0.04976	50.17870	0.05018	49.763	11.32	0.00	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.45	Call	677.23910	0.67724	697.10400	0.69710	677.239	11.31	0.00	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.45	Put	51.23910	0.05124	51.60400	0.05160	51.239	11.31	0.00	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.46	Call	668.74990	0.66875	688.56310	0.68856	668.750	11.30	0.00	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.46	Put	52.74990	0.05275	53.06310	0.05306	52.750	11.30	0.00	0.00
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future	1.35600	1.35600		1.35800	1.35800			0.00	0	575.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.35590	1.35590		1.35790	1.35790			0.00	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	9.60450	9.60450	0.10409	9.60600	9.60600		13.20	0.00	0	1,000.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.04	Call	471.98450	0.04720	529.46340	0.05295	471.984	12.44	0.00	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.04	Put	4,826.98450	0.48270	4,869.46340	0.48695	4,826.985	12.44	0.00	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.05	Call	453.03470	0.04530	509.60720	0.05096	453.035	12.43	0.00	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.05	Put	4,908.03470	0.49080	4,949.60720	0.49496	4,908.035	12.43	0.00	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.06	Call	434.65670	0.04347	490.32030	0.04903	434.657	12.41	0.00	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	10.06	Put	4,989.65670	0.49897	5,030.32030	0.50303	4,989.657	12.41	0.00	0.00
R023	On 06/02/2014		Bond Future	8.12379	101.14196		8.06450	101.51193			0.00	0	11,257.00
R023	On 06/02/2014		Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
R023	On 06/02/2014		Bond Future	7.84	Put	1,787.25000	1.78725	1,417.28000	1.41728	1,787.250	0.00	0	0.00
R023	On 06/02/2014		Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
R023	On 06/02/2014		Bond Future	7.85	Put	1,723.57000	1.72357	1,353.60000	1.35360	1,723.570	0.00	0	0.00
R023	On 06/02/2014		Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
R023	On 06/02/2014		Bond Future	7.86	Put	1,659.93000	1.65993	1,289.96000	1.28996	1,659.930	0.00	0	0.00
R023	On 08/05/2014		Bond Future	8.23081	98.57087		8.16906	98.94593			0.00	0	0.00
R023	On 08/05/2014		Bond Future	7.59	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
R023	On 08/05/2014		Bond Future	7.59	Put	3,983.78000	3.98378	3,608.72000	3.60872	3,983.780	0.00	0	0.00
R023	On 08/05/2014		Bond Future	7.60	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
R023	On 08/05/2014		Bond Future	7.60	Put	3,920.03000	3.92003	3,544.97000	3.54497	3,920.030	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	3,856.33000		3.85633	3,481.27000	3.48127		3,856.330		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.30387		116.25827	6.24877	116.34642			2.24	46,503,308.00	400	32,412.00
R157	On 06/02/2014	Bond Future	5.64	Call	5.57000		0.00557	12.79000	0.01279		5.570	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,074.05000		1.07405	993.12000	0.99312		1,074.050	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	6.03000		0.00603	13.66000	0.01366		6.030	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,058.31000		1.05831	977.79000	0.97779		1,058.310	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	6.52000		0.00652	14.58000	0.01458		6.520	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,042.61000		1.04261	962.52000	0.96252		1,042.610	2.19	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.49118		110.99699	6.42469	111.08649			2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	51.22000		0.05122	62.62000	0.06262		51.220	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,821.79000		1.82179	1,743.69000	1.74369		1,821.790	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	52.40000		0.05240	64.00000	0.06400		52.400	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,809.21000		1.80921	1,731.31000	1.73131		1,809.210	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	53.60000		0.05360	65.41000	0.06541		53.600	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,796.65000		1.79665	1,718.96000	1.71896		1,796.650	2.13	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.67386		112.56424	6.58918	112.65690			1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	662.97000		0.66297	717.02000	0.71702		662.970	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	590.67000		0.59067	552.06000	0.55206		590.670	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	668.94000		0.66894	723.25000	0.72325		668.940	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	585.72000		0.58572	547.37000	0.54737		585.720	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	674.95000		0.67495	729.51000	0.72951		674.950	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	580.81000		0.58081	542.71000	0.54271		580.810	1.89	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.89688		107.41738	6.78689	107.51016			1.67	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	373.02000		0.37302	410.01000	0.41001		373.020	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	971.63000		0.97163	915.84000	0.91584		971.630	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	376.00000		0.37600	413.18000	0.41318		376.000	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	966.10000		0.96610	910.50000	0.91050		966.100	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	378.99000		0.37899	416.37000	0.41637		378.990	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	960.59000		0.96059	905.19000	0.90519		960.590	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			8.38140		117.95971	8.34221	118.29991			13.65	118,313,589.13	1,003	62,284.00
R186	On 06/02/2014	Bond Future	7.74	Call	74.20000		0.07420	133.60000	0.13360		74.200	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,821.26000		5.82126	5,540.46000	5.54046		5,821.260	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	78.99000		0.07899	140.92000	0.14092		78.990	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,733.45000		5.73345	5,455.18000	5.45518		5,733.450	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	84.02000		0.08402	148.58000	0.14858		84.020	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,645.97000		5.64597	5,370.33000	5.37033		5,645.970	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	3,484.46000		3.48446	3,842.21000	3.84221		3,484.460	13.89	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	351.68000		0.35168	369.23000	0.36923		351.680	13.89	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.48444		119.52927	8.44378	119.87413			14.42	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	417.22000		0.41722	476.20000	0.47620		417.220	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,111.46000		13.11146	12,825.58000	12.82558		13,111.460	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	425.79000		0.42579	485.66000	0.48566		425.790	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,022.29000		13.02229	12,737.30000	12.73730		13,022.290	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	434.51000		0.43451	495.26000	0.49526		434.510	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,933.38000		12.93338	12,649.27000	12.64927		12,933.380	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	903.26000		0.90326	1,004.80000	1.00480		903.260	14.04	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,672.68000		9.67268	9,429.36000	9.42936		9,672.680	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	2,828.38000		2.82838	3,030.33000	3.03033		2,828.380	14.33	0.00	0	8,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	8.25	Put	4,836.72000		4.83672		4,693.81000	4.69381	4,836.720	14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	3,803.53000		3.80353		4,037.34000	4.03734	3,803.530	14.42	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,671.94000		3.67194		3,560.89000	3.56089	3,671.940	14.42	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	6,232.93000		6.23293		6,518.61000	6.51861	6,232.930	14.64	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,982.34000		1.98234		1,923.16000	1.92316	1,982.340	14.64	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	7,643.23000		7.64323		7,947.64000	7.94764	7,643.230	14.76	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,410.52000		1.41052		1,370.07000	1.37007	1,410.520	14.76	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.57986		115.92447		8.53745	116.27622		13.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,088.47000		6.08847		5,928.69000	5.92869	6,088.470	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,654.01000		3.65401		3,845.98000	3.84598	3,654.010	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,689.51000		3.68951		3,882.51000	3.88251	3,689.510	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,038.79000		6.03879		5,880.04000	5.88004	6,038.790	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	3,725.21000		3.72521		3,919.24000	3.91924	3,725.210	13.85	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,989.39000		5.98939		5,831.67000	5.83167	5,989.390	13.85	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,278.81000		6.27881		6,530.55000	6.53055	6,278.810	14.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,511.35000		3.51135		3,411.34000	3.41134	3,511.350	14.14	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.66997		117.63850		8.62614	117.99413		13.32	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,679.72000		3.67972		3,851.37000	3.85137	3,679.720	13.17	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,085.52000		8.08552		7,901.54000	7.90154	8,085.520	13.17	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,711.72000		3.71172		3,884.26000	3.88426	3,711.720	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,032.21000		8.03221		7,849.12000	7.84912	8,032.210	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,743.89000		3.74389		3,917.30000	3.91730	3,743.890	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,979.16000		7.97916		7,796.94000	7.79694	7,979.160	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	7,805.75000		7.80575		8,060.39000	8.06039	7,805.750	13.65	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,855.99000		3.85599		3,755.00000	3.75500	3,855.990	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			275.58474		275.58474		275.59390	275.59390			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	4,405.26000		4.40526		4,396.10000	4.39610	4,405.260		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	4,415.26000		4.41526		4,406.10000	4.40610	4,415.260		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	4,425.26000		4.42526		4,416.10000	4.41610	4,425.260		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			5.31929		104.07616		5.26093	104.12568		1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	78.04000		0.07804		108.90000	0.10890	78.040		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	145.32000		0.14532		126.66000	0.12666	145.320		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	81.59000		0.08159		113.09000	0.11309	81.590		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	140.38000		0.14038		122.36000	0.12236	140.380		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	85.15000		0.08515		117.27000	0.11727	85.150		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	135.45000		0.13545		118.05000	0.11805	135.450		0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.30302		105.46091		5.21954	105.51123		1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	96.23000		0.09623		113.62000	0.11362	96.230		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	436.51000		0.43651		403.58000	0.40358	436.510		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	97.90000		0.09790		115.49000	0.11549	97.900		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	432.12000		0.43212		399.39000	0.39939	432.120		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	99.59000		0.09959		117.38000	0.11738	99.590		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	427.75000		0.42775		395.22000	0.39522	427.750		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future			4.98744		102.53953		4.84150	102.59233		0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	273.99000		0.27399		307.23000	0.30723	273.990	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	164.72000		0.16472		145.16000	0.14516	164.720	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	276.08000		0.27608		309.46000	0.30946	276.080	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	163.20000		0.16320		143.78000	0.14378	163.200	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	278.18000		0.27818		311.69000	0.31169	278.180	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	161.70000		0.16170		142.41000	0.14241	161.700	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			212.22237		212.22237		212.22742	212.22742			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	3,232.37000		3.23237		3,237.42000	3.23742	3,232.370		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	3,222.37000		3.22237		3,227.42000	3.22742	3,222.370		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	3,212.37000		3.21237		3,217.42000	3.21742	3,212.370		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.15759		106.78907		7.08295	107.02692		4.68	0.00	0	10,779.00
R203	On 06/02/2014	Bond Future	5.95	Call	0.03000		0.00003		0.23000	0.00023	0.030		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,932.19000		3.93219		3,694.54000	3.69454	3,932.190		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	0.30000		0.00030		1.49000	0.00149	0.300		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,301.76000		3.30176		3,065.10000	3.06510	3,301.760		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	0.33000		0.00033		1.64000	0.00164	0.330		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,268.72000		3.26872		3,032.18000	3.03218	3,268.720		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	0.37000		0.00037		1.80000	0.00180	0.370		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,235.70000		3.23570		2,999.28000	2.99928	3,235.700		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	100.29000		0.10029		177.72000	0.17772	100.290		0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,117.03000		1.11703		956.61000	0.95661	1,117.030		0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.30956		104.04939		7.22841	104.29057		5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	55.52000		0.05552		72.79000	0.07279	55.520		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,846.64000		4.84664		4,622.73000	4.62273	4,846.640		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	56.97000		0.05697		74.60000	0.07460	56.970		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,816.71000		4.81671		4,593.16000	4.59316	4,816.710		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	58.45000		0.05845		76.44000	0.07644	58.450		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,786.81000		4.78681		4,563.62000	4.56362	4,786.810		0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	571.66000		0.57166		666.10000	0.66610	571.660		0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,976.92000		1.97692		1,830.18000	1.83018	1,976.920		0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,285.39000		1.28539		1,435.84000	1.43584	1,285.390		0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,017.42000		1.01742		926.69000	0.92669	1,017.420		0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.45255		105.51817		7.36327	105.76451		4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	755.04000		0.75504		848.42000	0.84842	755.040		0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,460.04000		2.46004		2,307.08000	2.30708	2,460.040		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,695.06000		1.69506		1,575.81000	1.57581	1,695.060		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,246.01000		1.24601		1,373.10000	1.37310	1,246.010		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,680.33000		1.68033		1,561.83000	1.56183	1,680.330		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,258.98000		1.25898		1,386.82000	1.38682	1,258.980		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,272.02000		1.27202		1,400.61000	1.40061	1,272.020		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,665.69000		1.66569		1,547.94000	1.54794	1,665.690		0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.60050		102.91527		7.50275	103.16409		4.54	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	849.01000		0.84901		940.37000	0.94037	849.010		0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,805.00000		2.80500		2,647.54000	2.64754	2,805.000		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
R203	On 06/11/2014	Bond Future	6.85	Call	857.78000		0.85778		949.75000	0.94975	857.780	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,787.75000		2.78775	2,630.90000	2.63090		2,787.750	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	866.61000		0.86661	959.20000	0.95920		866.610	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,770.56000		2.77056	2,614.33000	2.61433		2,770.560	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	975.51000		0.97551	1,075.41000	1.07541		975.510	4.48	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	2,567.92000		2.56792	2,419.00000	2.41900		2,567.920	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			9.21064		93.51259		9.18150	93.77450			0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,411.58000		1.41158	1,673.49000	1.67349		1,411.580		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,499.01000		1.49901	1,760.92000	1.76092		1,499.010		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,586.30000		1.58630	1,848.21000	1.84821		1,586.300		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.31169		94.75683	9.28161	95.02229				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	511.13000		0.51113	776.59000	0.77659		511.130		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	598.33000		0.59833	863.79000	0.86379		598.330		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	685.39000		0.68539	950.85000	0.95085		685.390		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			9.40883		91.83605	9.37758	92.10695				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	3,281.40000		3.28140	3,010.50000	3.01050		3,281.400		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,189.96000		3.18996	2,919.06000	2.91906		3,189.960		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	3,098.66000		3.09866	2,827.76000	2.82776		3,098.660		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.44285		103.36463	7.37843	103.62730			6.73	310,093.89	3	29,766.00
R204	On 06/02/2014	Bond Future	6.39	Call	0.69000		0.00069	2.79000	0.00279		0.690		6.56	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,399.04000		4.39904	4,138.47000	4.13847		4,399.040		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	0.77000		0.00077	3.03000	0.00303		0.770		6.56	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,356.27000		4.35627	4,095.86000	4.09586		4,356.270		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	0.85000		0.00085	3.29000	0.00329		0.850		6.56	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,313.52000		4.31352	4,053.29000	4.05329		4,313.520		0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.57957		104.73990	7.51082	105.00623				6.76	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	89.62000		0.08962	112.57000	0.11257		89.620		6.58	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,263.59000		6.26359	6,020.21000	6.02021		6,263.590		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	91.84000		0.09184	115.23000	0.11523		91.840		6.58	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,224.26000		6.22426	5,981.32000	5.98132		6,224.260		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	94.10000		0.09410	117.95000	0.11795		94.100		6.58	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,184.98000		6.18498	5,942.50000	5.94250		6,184.980		0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.70764		102.18629	7.63366	102.45813				6.83	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,593.36000		2.59336	2,457.71000	2.45771		2,593.360		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,605.67000		1.60567	1,741.86000	1.74186		1,605.670		6.82	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,621.69000		1.62169	1,758.68000	1.75868		1,621.690		6.82	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,572.27000		2.57227	2,437.42000	2.43742		2,572.270		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,637.81000		1.63781	1,775.59000	1.77559		1,637.810		6.82	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,551.29000		2.55129	2,417.23000	2.41723		2,551.290		6.82	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,208.07000		2.20807	2,370.58000	2.37058		2,208.070		6.90	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,943.05000		1.94305	1,833.72000	1.83372		1,943.050		6.90	0	530.00
R204	On 06/11/2014	Bond Future			7.83093		103.69694	7.75191	103.97165				6.67	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future	6.99	Call	1,237.83000		1.23783		1,340.56000	1.34056	1,237.830	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,208.99000		4.20899		4,037.01000	4.03701	4,208.990	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,249.44000		1.24944		1,352.80000	1.35280	1,249.440	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,184.65000		4.18465		4,013.30000	4.01330	4,184.650	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,261.13000		1.26113		1,365.11000	1.36511	1,261.130	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,160.39000		4.16039		3,989.66000	3.98966	4,160.390	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,755.15000		2.75515		2,920.54000	2.92054	2,755.150	6.72	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,204.92000		2.20492		2,095.60000	2.09560	2,204.920	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
R207	On 06/02/2014	Bond Future			7.71169		98.36887		7.65240	98.64350		8.63	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	1.44000		0.00144		4.93000	0.00493	1.440	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,114.30000		5.11430		4,843.16000	4.84316	5,114.300	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1.57000		0.00157		5.31000	0.00531	1.570	8.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,065.23000		5.06523		4,794.34000	4.79434	5,065.230	8.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1.72000		0.00172		5.72000	0.00572	1.720	8.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,016.22000		5.01622		4,745.59000	4.74559	5,016.220	8.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.84195		99.67770		7.77933	99.95609		8.49	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	96.58000		0.09658		119.44000	0.11944	96.580	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,777.01000		7.77701		7,521.48000	7.52148	7,777.010	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	98.91000		0.09891		122.20000	0.12220	98.910	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,730.68000		7.73068		7,475.58000	7.47558	7,730.680	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	101.29000		0.10129		125.02000	0.12502	101.290	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,684.42000		7.68442		7,429.76000	7.42976	7,684.420	8.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.96471		97.44376		7.89807	97.72777		8.44	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	1,889.90000		1.88990		2,034.37000	2.03437	1,889.900	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,067.22000		3.06722		2,927.68000	2.92768	3,067.220	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,042.44000		3.04244		2,903.71000	2.90371	3,042.440	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	1,908.28000		1.90828		2,053.56000	2.05356	1,908.280	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	1,926.77000		1.92677		2,072.86000	2.07286	1,926.770	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,017.79000		3.01779		2,879.87000	2.87987	3,017.790	8.43	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.07710		98.88445		8.00680	99.17160		8.39	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,666.03000		1.66603		1,783.65000	1.78365	1,666.030	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,729.18000		4.72918		4,559.65000	4.55965	4,729.180	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,680.52000		1.68052		1,798.80000	1.79880	1,680.520	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,701.33000		4.70133		4,532.46000	4.53246	4,701.330	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,695.10000		1.69510		1,814.03000	1.81403	1,695.100	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,673.59000		4.67359		4,505.37000	4.50537	4,673.590	8.26	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.86946		96.45022		7.81014	96.75804		9.47	1,253,852.86	13	11,167.00
R208	On 06/02/2014	Bond Future	6.74	Call	0.57000		0.00057		2.35000	0.00235	0.570	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,080.24000		6.08024		5,774.20000	5.77420	6,080.240	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	0.63000		0.00063		2.55000	0.00255	0.630	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,024.39000		6.02439		5,718.49000	5.71849	6,024.390	9.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/02/2014	Bond Future	6.76	Call		0.70000	0.00070		2.77000	0.00277	0.700	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,968.59000		5.96859	5,662.84000	5.66284		5,968.590	9.20	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.98510		94.33737	7.92293	94.64941			9.99	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	90.76000		0.09076	113.22000	0.11322		90.760	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,075.04000		9.07504	8,785.46000	8.78546		9,075.040	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	93.05000		0.09305	115.95000	0.11595		93.050	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,021.32000		9.02132	8,732.18000	8.73218		9,021.320	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	95.38000		0.09538	118.73000	0.11873		95.380	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,967.66000		8.96766	8,678.97000	8.67897		8,967.660	9.72	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.09264		95.66915	8.02711	95.98724			9.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,457.53000		3.45753	3,297.39000	3.29739		3,457.530	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,977.28000		1.97728	2,135.23000	2.13523		1,977.280	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,997.58000		1.99758	2,156.49000	2.15649		1,997.580	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,428.46000		3.42846	3,269.28000	3.26928		3,428.460	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,018.00000		2.01800	2,177.87000	2.17787		2,018.000	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,399.55000		3.39955	3,241.33000	3.24133		3,399.550	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,136.36000		3.13636	3,339.54000	3.33954		3,136.360	9.49	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,234.16000		2.23416	2,119.25000	2.11925		2,234.160	9.49	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.19664		93.68540	8.12805	94.00713			9.38	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,647.19000		1.64719	1,772.90000	1.77290		1,647.190	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,272.87000		5.27287	5,076.85000	5.07685		5,272.870	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,662.93000		1.66293	1,789.42000	1.78942		1,662.930	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,239.58000		5.23958	5,044.34000	5.04434		5,239.580	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,678.78000		1.67878	1,806.04000	1.80604		1,678.780	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,206.42000		5.20642	5,011.95000	5.01195		5,206.420	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	3,906.52000		3.90652	4,113.88000	4.11388		3,906.520	9.54	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,499.76000		2.49976	2,385.39000	2.38539		2,499.760	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	0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.11973		75.19209	9.08554	75.44570			19.63	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	122.64000		0.12264	196.17000	0.19617		122.640	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,616.51000		4.61651	4,436.43000	4.43643		4,616.510	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	129.39000		0.12939	205.45000	0.20545		129.390	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,542.13000		4.54213	4,364.58000	4.36458		4,542.130	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	136.44000		0.13644	215.08000	0.21508		136.440	19.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,468.19000		4.46819	4,293.22000	4.29322		4,468.190	19.42	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.21209		73.04792	9.17686	73.30501			21.04	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	424.31000		0.42431	476.56000	0.47656		424.310	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,588.45000		11.58845	11,383.61000	11.38361		11,588.450	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	432.74000		0.43274	485.73000	0.48573		432.740	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,506.22000		11.50622	11,302.12000	11.30212		11,506.220	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	441.31000		0.44131	495.05000	0.49505		441.310	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,424.27000		11.42427	11,220.92000	11.22092		11,424.270	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,337.70000		1.33770	1,449.66000	1.44966		1,337.700	20.69	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,824.01000		6.82401	6,678.88000	6.67888		6,824.010	20.69	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,623.48000		2.62348	2,786.00000	2.78600		2,623.480	20.92	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,193.06000		4.19306	4,098.49000	4.09849		4,193.060	20.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,434.49000		4.43449	4,639.25000	4.63925		4,434.490	21.19	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,386.02000		2.38602	2,333.69000	2.33369		2,386.020	21.19	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,979.65000		4.97965	5,193.17000	5.19317		4,979.650	21.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	9.63	Put	2,036.07000		2.03607		1,992.50000	1.99250	2,036.070	21.27	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,504.99000		5.50499		5,725.72000	5.72572	5,504.990	21.34	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,751.09000		1.75109		1,714.73000	1.71473	1,751.090	21.34	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,956.67000		5.95667		6,182.77000	6.18277	5,956.670	21.40	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,538.93000		1.53893		1,507.94000	1.50794	1,538.930	21.40	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.29840		74.07932		9.26195	74.34131		20.66	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,656.43000		3.65643		3,812.98000	3.81298	3,656.430	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,546.38000		5.54638		5,440.94000	5.44094	5,546.380	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,687.78000		3.68778		3,845.02000	3.84502	3,687.780	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,503.15000		5.50315		5,398.40000	5.39840	5,503.150	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,719.26000		3.71926		3,877.21000	3.87721	3,719.260	20.57	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,460.17000		5.46017		5,356.13000	5.35613	5,460.170	20.57	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.38147		72.02831		9.34405	72.29336		20.84	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,096.36000		4.09636		4,244.84000	4.24484	4,096.360	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,947.01000		6.94701		6,830.44000	6.83044	6,947.010	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,126.30000		4.12630		4,275.37000	4.27537	4,126.300	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,901.95000		6.90195		6,785.97000	6.78597	6,901.950	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,156.35000		4.15635		4,306.02000	4.30602	4,156.350	20.73	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,857.11000		6.85711		6,741.73000	6.74173	6,857.110	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			161.58449		161.58449		161.78045	161.78045			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	94.49000		0.09449		290.45000	0.29045	94.490		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	84.49000		0.08449		280.45000	0.28045	84.490		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	74.49000		0.07449		270.45000	0.27045	74.490		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			128.63905		128.63905		128.64857	128.64857			0.00	0	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	350.95000		0.35095		341.43000	0.34143	350.950		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	360.95000		0.36095		351.43000	0.35143	360.950		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	370.95000		0.37095		361.43000	0.36143	370.950		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			131.15714		131.15714		131.16232	131.16232			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	1,832.86000		1.83286		1,827.68000	1.82768	1,832.860		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	1,842.86000		1.84286		1,837.68000	1.83768	1,842.860		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	1,852.86000		1.85286		1,847.68000	1.84768	1,852.860		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

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 06/02/2014	Bond Future		8.95646	86.22594		8.92235	86.48466		17.67	0.00	0	21,529.00
R213	On 06/02/2014	Bond Future	8.29	Call	82.27000	0.08227	139.34000	0.13934	82.270	17.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,357.08000	5.35708	5,155.43000	5.15543	5,357.080	17.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	87.08000	0.08708	146.32000	0.14632	87.080	17.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,279.21000	5.27921	5,079.73000	5.07973	5,279.210	17.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	92.09000	0.09209	153.55000	0.15355	92.090	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,201.65000	5.20165	5,004.39000	5.00439	5,201.650	17.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future		9.05305	83.83533		9.01785	84.09771		18.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	408.08000	0.40808	458.98000	0.45898	408.080	18.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,964.92000	11.96492	11,753.44000	11.75344	11,964.920	18.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	416.14000	0.41614	467.76000	0.46776	416.140	18.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,883.28000	11.88328	11,672.52000	11.67252	11,883.280	18.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	424.33000	0.42433	476.67000	0.47667	424.330	18.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,801.89000	11.80189	11,591.85000	11.59185	11,801.890	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future		9.14448	85.01867		9.10799	85.28609		18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,570.87000	3.57087	3,726.28000	3.72628	3,570.870	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,841.63000	5.84163	5,729.62000	5.72962	5,841.630	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,796.82000	5.79682	5,685.53000	5.68553	5,796.820	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,602.07000	3.60207	3,758.20000	3.75820	3,602.070	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,633.43000	3.63343	3,790.28000	3.79028	3,633.430	18.22	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,752.26000	5.75226	5,641.69000	5.64169	5,752.260	18.22	0.00	0	0.00
R213	On 06/11/2014	Bond Future		9.23388	82.73517		9.19637	83.00560		18.27	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,080.09000	4.08009	4,229.41000	4.22941	4,080.090	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,985.91000	6.98591	6,864.80000	6.86480	6,985.910	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,110.38000	4.11038	4,260.32000	4.26032	4,110.380	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,940.59000	6.94059	6,820.10000	6.82010	6,940.590	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,140.80000	4.14080	4,291.34000	4.29134	4,140.800	18.10	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,895.49000	6.89549	6,775.60000	6.77560	6,895.490	18.10	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R214	On 06/02/2014	Bond Future		9.20998	76.09067		9.17580	76.35324		21.15	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	698.52000	0.69852	894.93000	0.89493	698.520	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,416.42000	2.41642	2,350.26000	2.35026	2,416.420	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	723.26000	0.72326	922.74000	0.92274	723.260	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,361.60000	2.36160	2,298.51000	2.29851	2,361.600	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	748.60000	0.74860	951.11000	0.95111	748.600	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,307.53000	2.30753	2,247.47000	2.24747	2,307.530	21.03	0.00	0	0.00
R214	On 08/05/2014	Bond Future		9.29978	73.81795		9.26455	74.08421		22.21	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,520.24000	2.52024	2,681.43000	2.68143	2,520.240	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,918.75000	4.91875	4,813.68000	4.81368	4,918.750	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,550.73000	2.55073	2,712.92000	2.71292	2,550.730	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,869.76000	4.86976	4,765.69000	4.76569	4,869.760	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,581.44000	2.58144	2,744.62000	2.74462	2,581.440	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,821.12000	4.82112	4,718.04000	4.71804	4,821.120	22.10	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future		9.29067	98.40038		9.25651	98.73497		0.00	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	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,996.35000	1.99635	1,661.76000	1.66176	1,996.350	0.00	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	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,895.08000	1.89508	1,560.49000	1.56049	1,895.080	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
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	1,794.00000	1.79400	1,459.41000	1.45941	1,794.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.38362	95.28740	9.34837	95.62655			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	3,402.51000	3.40251	3,063.36000	3.06336	3,402.510		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	3,300.38000	3.30038	2,961.23000	2.96123	3,300.380		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	3,198.44000	3.19844	2,859.29000	2.85929	3,198.440		0.00	0	0.00

RAIN	On 17/03/2014	Foreign Exchange Future			21,480.63000	21,480.63000	21,522.15000	21,522.15000			0.00	0	0.00
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TRY / R	On 17/03/2014	Foreign Exchange Future			4.82040	4.82040	4.87710	4.87710		12.38	0.00	0	5.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	35.26500	0.03527	47.48150	0.04748	35.265	12.72	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	204.86500	0.20486	160.38150	0.16038	204.865	12.72	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	33.07020	0.03307	44.74550	0.04475	33.070	12.74	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	212.67020	0.21267	167.64550	0.16765	212.670	12.74	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	30.98890	0.03099	42.14290	0.04214	30.989	12.76	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	220.58890	0.22059	175.04290	0.17504	220.589	12.76	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.78230	4.78230	4.83870	4.83870		13.35	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	90.29550	0.09030	67.28630	0.06729	90.295	15.64	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	347.99550	0.34800	268.58630	0.26859	347.996	15.64	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	88.21330	0.08821	64.81410	0.06481	88.213	15.70	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	355.91330	0.35591	276.11410	0.27611	355.913	15.70	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	86.18500	0.08618	62.42330	0.06242	86.185	15.77	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	363.88500	0.36389	283.72330	0.28372	363.885	15.77	0.00	0	0.00

Total for Derivatives :											4,265,386,147.91	331,443	2 802 537.00
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i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.36612			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.76000	105.63289	6.76000	105.61349			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.54804			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.54000	106.12457	8.54000	106.10006			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.12101			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.23511			0.00	0	45,965,600.00
AB013	On 21/11/2018	Spot Bond			9.40500	97.19406	9.40500	97.16938		28,215,000,000,000.00	3,000,000,000	1,500,000,000.00	
AB06	On 27/03/2015	Spot Bond			7.06000	103.77673	7.06000	103.75684		4,942,000,000.00	700,000	390,000,000.00	
AB07	On 07/03/2014	Spot Bond			5.76000	108.06668	5.76000	103.68009			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.57210			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.65000	106.83880	8.65000	106.81380			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP12	On 20/09/2014	Spot Bond	0.90000	136.51696	0.90000	136.50519				0.00	0	252,200,000.00
ABCP13	On 07/12/2023	Spot Bond	2.41000	127.70766	2.41000	260.99810				0.00	0	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.10843				0.00	232,000,000	58,000,000.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.73090				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.15053				0.00	0	10,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.66457				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.69391				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.71333				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	99.90419				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.52000	108.38319	7.52000	108.36109				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.52458				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.01000	104.65013	7.01000	104.63021				0.00	0	100,000,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.06992				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.35329				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.19246				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.25966				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.28198				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.51853				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.65939				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.19915				0.00	0	1,500,000,000.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.65985				0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.02584				0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	102.50754				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.35000	136.80999	5.35000	131.71584				0.00	0	101,200,000.00
ABLI03	On 15/03/2015	Spot Bond	3.11000	126.87124	3.11000	126.85262				0.00	0	76,600,000.00
ABLI04	On 11/10/2016	Spot Bond	2.85000	117.90160	2.85000	117.88518				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI05	On 18/02/2018	Spot Bond	4.50000	101.69374		4.50000	101.67519			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.91000	101.34451		5.91000	101.32198			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.05000	109.82068		11.05000	109.78806			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.28232			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.55662			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.61344			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.64384			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	4.15000	110.69082		4.15000	110.67152			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	41.00876		100.00000	40.90721			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.15000	164.18246		2.15000	164.16273			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	155.22345		2.76000	155.20221			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.18000	165.81406		2.18000	165.79400			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.10000	169.87311		2.10000	169.85292			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.04625	73.28392		8.04625	73.26839			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.04625	73.28392		8.04625	73.26839			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.61000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.58214			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	90.78000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	89.78000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.05000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	87.01000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	86.40000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.27797			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.16012			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.05000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN50	On 21/12/2014	Spot Bond		6.55000	102.69476		6.55000	102.67657			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	86.40000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	89.14000			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	100.45054			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.05000	114.65630		7.05000	114.63435			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.11523			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.90000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.02000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.79000	92.50541		2.79000	100.27013			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.73000	99.29899		2.73000	147.87052			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.70000	111.91864		2.70000	193.67809			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	82.71000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.65000	91.75251		9.65000	91.72862			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	92.32000			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	107.82877			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.55000			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		9.78000	106.14920		9.78000	106.12136			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond		9.72500	106.56370		9.72500	106.53590			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.96000	90.59068		8.96000	90.56887			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.54000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.97000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.82000	105.84921		9.82000	105.82133			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	88.08000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.82054			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.35000	108.74331		8.35000	108.71873			3,340,000,000.00	400,000	40,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.71000	103.79229		6.71000	103.77336			0.00	0	580,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.96000	97.55311		8.96000	97.52962			4,480,000,000.00	500,000	30,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.98000	94.86904		9.98000	94.84353			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.41000	107.11995		7.41000	107.09842			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.60000	131.18909		1.60000	128.65270			0.00	0	67,000,000.00
ABS12	On 07/12/2023	Spot Bond		2.22000	129.63852		2.22000	264.94561			0.00	0	10,000,000.00
ABS13	On 31/01/2017	Spot Bond		0.84000	123.52282		0.84000	126.26720			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.06000	123.67579		2.06000	126.14528			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	42.23573		100.00000	42.13113			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.21000	108.15827		11.21000	108.12568			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.58963			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.44985		100.00000	2.44379			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.63248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.24013			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	14.60227	100.00000	14.56611			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.54677			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	60.94431	11.00000	60.92689			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	14.60227	100.00000	14.56611		60,000,000,000,000.00	600,000,000	300,000,000.00	
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.19848			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.70931			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.78331			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.67630			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.69861			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.70842			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.82769			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.82769			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.82661			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.65847			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.82661			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.82879			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	86.99426			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.64589			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.51194			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.68528			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.70736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000		0.00000	100.71626			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.00000		0.00000	100.69843			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.65848			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.41500		103.48026		9.41500	103.53791			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.60500			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.38000		108.86391		7.38000	99.81836			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.83945			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	99.90338			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.61714			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	99.90992			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	80.50259			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	165.22355			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	165.28307			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.67625			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.18839			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.18839			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.90992			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.06311			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.65391			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.64855			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.75416			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.00818			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.75363			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.83097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50850			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.72416			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.95056			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.54681			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.67895			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.57097			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.56112			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.66484			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.27523			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.59336			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.57814			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60768			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.66306			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63177			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.59605			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60589			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.50511		10.23000	103.47659			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.61556			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60052			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.83713			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.76102			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.56156			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.48000	102.22797		9.48000	102.20196			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66031			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.28497		1.75000	110.39676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL170	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60500			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.60661			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63948			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.66158			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.61736			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.65716			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.63505			0.00	400,000,000	200,000,000.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.68366			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.82814			0.00	200,000,000	100,000,000.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.66599			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.04234			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.65716			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.64460			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.68242			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.69401			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.60037			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.61379			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.69678			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.68189			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73217			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.64390			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72512			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72777			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73217			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	90.76152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.69689			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.69689			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	121.57215			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	122.45060			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.59966			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.59346			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.07472			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.61029			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.61294			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.63948			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.60054			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.59966			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.66759			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.58571			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.82483			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.80660			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	10.08120		100.00000	10.05678			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.10249			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.22845			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.31234			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.03446			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.03855			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.04401			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.03540			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.98500	98.89166		7.98500	98.87039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.04653			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.05465			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.46000		103.55518		8.46000	103.53148			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.42000		116.46162		9.42000	116.43217			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		58.39709		100.00000	58.25248			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.13000		111.29624		7.13000	111.27469			0.00	0	6,219,610,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		67.03091		100.00000	66.86853			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.13193		100.00000	14.10049			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.98000		152.87870		2.98000	152.85688			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.85000		105.13677		4.85000	131.70829		515,070,000,000.00	106,200,000	63,100,000.00	
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.79344			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.71313			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.67678			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.14785			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.50747			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.75312			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	100.72101			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.55536			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.43484			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.95000		106.24070		8.95000	106.21515			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.01742			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.00367			0.00	0	10,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.79811			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.88465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.91316			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.57500		101.19079		9.57500	101.16479			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.01000		110.90421		7.01000	110.88322			1,402,000,000.00	200,000	200,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.43076			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.39037			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.99000		103.84431		6.99000	103.82470			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.80000		106.58689		8.80000	106.56166			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.45321			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.90737		103.95078		10.90737	102.59648			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.79310		101.77230		10.79310	101.29328			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.84065		101.65186		10.84065	101.22725			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.60156			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.88999		101.43370		10.88999	101.14369			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.96398		100.20240		11.96398	100.12884			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.61639			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.61639			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.61646			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.15737		100.40391		11.15737	100.48653			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.07388		102.67413		11.07388	101.15821			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.79310		101.77230		10.79310	101.29328			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.03663		101.67601		11.03663	101.29607			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.25408		95.27191		10.25408	100.78968			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.58381			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.57081			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.57081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA20		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.53879			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	10.49946	100.69324		10.49946	100.64504			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond	11.57500	99.42388		11.57500	99.31048			0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.47265			0.00	0	0.00
BAYA26		On 30/09/2017	Spot Bond	11.50000	65.84126		11.50000	96.82872			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
BAYA29		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.52759			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond	12.22500	81.62456		12.22500	100.56220			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.56208			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.35000	64.75423		11.35000	96.73892			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.54462			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.55917			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.55917			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	100.53762			0.00	0	0.00
BAYA38		On 31/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.40711			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.57167			0.00	0	0.00
BAYA40		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.36717			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.99799			0.00	140,000,000	70,000,000.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.57167			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	13.90737	104.03218		13.90737	102.74290			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.24944	101.20770		15.24944	101.16956			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.15099	101.09725		14.15099	100.96720			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.74721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.74721			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.74721			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.77595			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.05807		100.00000	13.03330			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.78679		100.00000	19.73779			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.00819		100.00000	17.96360			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.11617		100.00000	11.08865			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.12329		100.00000	11.09545			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.43998		100.00000	13.40670			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.64551		100.00000	11.61667			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	86.39150		100.00000	86.19866			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00714			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.64406			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.65951			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.12000	103.91550		2.12000	170.66494			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.34000	96.76332		8.34000	139.98377			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.34000	98.11650		8.34000	140.32819			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.72500	97.26445		8.72500	97.24163			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.69949			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.26980			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	100.87773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.62221			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	92.00000		100.00000	91.54229			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.04000	99.09415		8.04000	99.07258			0.00	0	307,500,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.92441			0.00	200,000,000	100,000,000.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01710			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01750			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01886			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02022			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02377			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	13.48849		100.00000	13.45509			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.45201			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.53241			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.56687			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.57836			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.71618			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.89991			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	10.55665		100.00000	10.53108			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	10.55665		100.00000	10.53108			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63551			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68927			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70392			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.35000	104.36307		8.35000	104.33948			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74787			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82582			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.05570		100.00000	6.04070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.05570	100.00000	6.04070				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.33500		106.70984	6.33500	106.69175				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.64768				0.00	0	10,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.82014				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.36189				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.71842				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.98170				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.15896				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.97132				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.02684				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.12770				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.54685				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	102.23650				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		41.04096	100.00000	40.93820				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.69080	100.00000	13.65689				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	101.23114				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.81000		107.50608	6.81000	107.48619				0.00	0	10,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.45000		114.27072	9.45000	114.24157				1,890,000,000.00	200,000	200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	99.81018				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.91837				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.10000		105.10878	9.10000	105.08295				4,550,000,000.00	500,000	680,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.26000		104.53036	11.26000	104.49873				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	102.16927				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.51000		105.63441	11.51000	105.60230				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.47115				0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond		9.34000	101.97596		9.34000	101.95025			4,670,000,000.00	500,000	40,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.54097			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.95000	101.02327		11.95000	100.99141			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.50517			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.96149			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.40618			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.28500	93.69064		10.28500	93.66469			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.17000	115.37304		10.17000	115.34161			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.02000	111.46629		10.02000	111.43635			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.36000	116.27197		9.36000	116.24260			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.27054			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.70000	104.51127		11.70000	104.47845			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.57590			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.69393			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00072			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00096			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.09604			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.11621			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.17858			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.15464			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.28115			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.83727			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.47439			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	95.83333		100.00000	95.33679			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	95.83333		100.00000	95.33679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN169	On 30/04/2014	Spot Bond	100.00000		95.83333	100.00000	95.33679				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.67633				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		95.83333	100.00000	95.33679				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.92277				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.91349				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.60119	10.11000	100.57379				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.91349				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.30221				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		115.51167	2.76000	115.49597				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		112.49723	3.14000	115.50860				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.29122	8.25000	103.26815				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	100.91349				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.91349				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		120.59307	3.10000	115.10409				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.28983	2.40000	114.81684				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.97371				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.15893				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.16112				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.11000		103.25935	8.11000	103.23680				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.16683				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.16440				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.03811				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.03622			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.16000	103.40397	8.16000	103.38125			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.16000	103.40397	8.16000	103.38125			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	8.21000	102.23963	8.21000	102.21704			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.69418			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.77088			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.01732			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.01732			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	82.55780	100.17539	82.20899			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.98647			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.27133			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.70460			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.06592			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.14005			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.84654	9.35000	103.82075			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.84654	9.35000	103.82075			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.06580			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.06896			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	101.80175			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.64699			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.76558			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.47137			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.47137			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.47137			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.47137			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.48405			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.50502			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.50502			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.50502			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.50502			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.50502			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.50854			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.28000	104.64041		9.28000	104.61420			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.13923			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.60633			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.60633			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.82462			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79681			0.00	0	10,000,000.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.66406			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63063			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62621			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64512			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.13225			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.30262			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64333			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	104.88549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85990			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.54967			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.46935			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.60851			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71013			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71013			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71013			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71013			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.39177			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.99835			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87666			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.58585			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57883			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48905			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57883			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35391			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.74504			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51088			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51088			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50230			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.12814			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.37067			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.14706			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	125.63935			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	125.99391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	123.74035			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	124.56738			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.68514			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.48609			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.93000	94.07917		10.93000	94.05151			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.45000	95.71419		11.45000	95.68475			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47783			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.74275			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.44865			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.96043			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.80252			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	106.39208		8.80500	101.99529			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.64390			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.95999			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	121.48895			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.67659			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.68984			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.74099			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.69689			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99536			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99536			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99536			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.78346			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.51708			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.03060			0.00	600,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47783			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	109.47983			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	109.65995			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.52444			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.87826			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.87021			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48089			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00804			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.82267			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.61173			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.71630			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.87957			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.36828			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.52042			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.46557			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.89408			0.00	200,000,000	100,000,000.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.44552			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.74289			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.21361			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.32758			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	100.91936			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		100.00000	14.74178		100.00000	5.46543			0.00	0	10,000,000,000.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.50553		7.01000	38.11764			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	144.46034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	8.72500		97.26445		8.72500	130.25356			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.34000		31.90816		8.34000	139.98377			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.34000		32.30982		8.34000	140.32819			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.82338			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.71926			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.24910			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.24910			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.70307			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.65311			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.66299			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.65716			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.96043			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.59169			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.24435			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.66000		111.75283		8.66000	108.28272			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.80000		101.90472		8.80000	101.88061			9,680,000,000.00	1,100,000	715,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.19500		113.55977		10.19500	113.52875			7,136,500,000.00	700,000	2,700,000.00
COJ06	On 09/12/2015	Spot Bond	8.01000		106.11566		8.01000	106.09276			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.78500		108.64377		9.78500	108.61510			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.24000		96.14754		10.24000	96.12116			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.07000		96.95002		11.07000	96.92133			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.07000		89.79839		11.07000	89.77181			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.01040			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.05117			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.95639			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.47455			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.87927			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.46379			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.64500	89.63121		12.64500	89.60086			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.15081		100.00000	11.12319			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00072			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.07500	98.38041		8.07500	98.35890			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.26079			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.42219			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.81744			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	103.05226			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.21447			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.86845			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.50858			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.53409			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.89000	119.19909		6.89000	119.17690			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.41500	109.15646		8.41500	109.13201			180,134,014,500.00	21,406,300	4,110,106,300.00
DV23	On 27/02/2023	Spot Bond		8.87000	110.98620		8.87000	110.96003			186,349,830,000.00	21,009,000	9,430,109,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.66520			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.69612			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.05664			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.04500	133.68973		8.04500	126.92554			0.00	0	1,807,250,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	104.90033			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	104.35282		0.10000	131.37437			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.17000	115.98196		2.16000	116.10627			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.17000	103.66538		2.17000	103.65283			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.26000	102.54463		2.26000	102.53208			0.00	0	10,000,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.68500	109.28841		9.68500	103.98846			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.53500	109.97503		9.53500	109.94674			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.12000	101.74947		10.12000	101.72173			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.70000	90.50079		10.70000	94.60588			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.16151			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.44255			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.66119			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.23012			0.00	200,000,000	100,000,000.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.00977			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	79.29515		100.00000	78.94737			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	93.28003		100.00000	93.05472			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond		100.00000	83.73613		100.00000	83.54963			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.18556		3.00000	128.16715			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.07000	103.16730		11.07000	103.13659			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.85419			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.89740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.27783			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.87000		84.99365		9.87000	98.36550			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.32115			0.00	100,000,000	50,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.05288			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.37444			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.25927			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.22772			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.40101			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.35989			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.16176			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.19728			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.13069			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.18363			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.12011			0.00	200,000,000	100,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.16422			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.54000		104.90764		6.54000	104.88909			0.00	0	400,000,000.00
ES18	On 20/04/2018	Spot Bond	7.65500		108.07482		7.65500	108.05252			310,025,969,000.00	40,499,800	17,747,471,300.00
ES23	On 25/01/2023	Spot Bond	8.53500		109.02501		8.53500	109.00025			310,927,489,500.00	36,429,700	24,120,129,700.00
ES26	On 02/04/2026	Spot Bond	8.93500		94.45745		8.93500	94.43478			505,708,491,000.00	56,598,600	8,432,428,000.00
ES33	On 15/09/2033	Spot Bond	9.75500		83.11914		9.72000	83.35468			1,366,513,434,332,000.00	40,083,386,400	51,060,700,000.00
ES42	On 25/04/2042	Spot Bond	9.90500		88.81510		9.90500	88.79151			0.00	0	28,900,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.09289			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.02043			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.49089			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.91661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.10296			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.18930			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.49317		100.00000	12.46291			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	12.15771		100.00000	12.12826			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.65472			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.68372			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.74163			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.79945			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.01000	104.44256		7.01000	104.42268			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.35000	97.46999		9.35000	97.44553			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.70573			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70566			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.90662			0.00	0	20,000,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.07528			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.15000	104.21208		11.15000	104.18102			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.14936			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.16000	124.41996		2.16000	125.23961			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.25000	129.33133		2.25000	264.31757			0.00	0	20,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.50000	98.04679		2.50000	104.23815			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.71000	99.53116		2.71000	148.21634			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.59000	113.73568		2.59000	196.82311			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.32000	114.21794		7.32000	114.19525			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.00000	59.01720		8.00000	58.32167			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49000	37.69347		9.49000	36.78614			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.72000	36.45126		9.72000	35.51282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.32014				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.73412				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.09612				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.90157				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.68377				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.68377				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	101.27716				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.65387				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.79236				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.95534				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.67638				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.74957				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	102.25198				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.06008	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.06008	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.94074				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.73217				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	100.69425				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	113.66742				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	100.71895				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.04828	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.76917			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96478			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.93416			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	12.82228		100.09221	12.79050			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.64566			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.08240			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.78852			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.89011			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.54209			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.64224			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.73163			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.74058			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.67009			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.67924			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.91228			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.70658			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.68987			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.66599			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.68562		13.22500	54.66586			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.62356			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.62445			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.96161			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.65627			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.74500	88.35151		3.74500	91.39222			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.68807			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.68807			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.29556			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47783			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.87004			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.11177			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.64390			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.62710			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.81311			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.74715			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.35262			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.79216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	99.88664			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.86845			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.67218			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.05188			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.56274			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.92959			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00017			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.73425			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.72987			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.04997			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.61837			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.88452			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.40000	120.05816		3.40000	116.25088			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.74410			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.75212			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	109.96344		3.38000	116.41413			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.18000	99.23162		1.18000	121.51799			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.40000	106.98772		3.40000	116.25088			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.16000	104.92923		2.16000	123.00804			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.23000	103.94022		2.23000	126.54963			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.97300			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.66762			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.05452			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.07395			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.64058			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.73879			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	104.86412			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.87061			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.83680			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.69954			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.97674			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.69866			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.79799			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.46911			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	92.26683			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.05562		100.00000	9.03319			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		15.30661		100.00000	15.26871			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.30000		142.71823		4.30000	142.69267			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.91229			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.93597			0.00	100,000,000	50,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.28710			0.00	0	10,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.42850			0.00	700,000,000	350,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.90794			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.38691			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.55536			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		100.00000		0.00000	84.40584			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	100.00000		1.78766		100.00000	1.73686			200,000,000,000,000.00	2,000,000,000	2,000,000,000.00
FRS102	On 21/01/2017	Spot Bond	100.00000		8.63264		100.00000	8.61126			90,000,000,000,000.00	900,000,000	900,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.76000		124.24060		2.76000	253.91000			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.26000		129.22912		2.26000	264.10861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond		2.98000	122.11936		2.98000	249.57336			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.90304		2.53000	123.60282			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.91049			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	127.81113		2.06000	122.28818			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03763			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.29174			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.50706			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	92.29976		2.90000	92.28686			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.90694		104.97509	15.86580			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	20.06057		101.07593	20.01042			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	12.19619		100.44759	12.16588			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.64420			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	18.45368		100.76967	18.40768			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	104.13238		2.42000	104.11911			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	100.32401			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.46000	95.53960		2.46000	103.55992			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.30011			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.49000	95.25920		2.49000	103.25589			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.17840			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.46000	127.20529		2.46000	329.38333			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.42368			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.49022			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.39822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.32643			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.07796			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.96393			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.56694			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.25615			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.96500		104.84899		5.96500	104.83198			0.00	0	127,500,000.00
FRX15	On 14/03/2015	Spot Bond	6.23000		105.88095		6.23000	105.86301		2,492,000,000,000.00		400,000,000	300,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.23000		104.67995		7.23000	104.65942			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.83000		105.12333		7.83000	105.10103			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.07000		111.43920		8.07000	111.41498			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.66500		103.19722		8.66500	103.17304		4,332,500,000.00		500,000	50,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.94500		101.75227		8.94500	101.72780			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.63000		91.86297		9.63000	91.83910			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.74000		107.96082		9.74000	107.93262			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.55000		95.75178		10.55000	95.72503			0.00	0	20,010,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.58000		78.78403		10.58000	78.76172			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.51453			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.54222			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.56463			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.57359			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.59591			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.63166			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.65846			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.77444			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.57762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.23144			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.15000	103.59901		9.15000	103.57355			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	101.22939			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.61764			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.18253			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.91239			0.00	0	0.00
GRD01U	On 28/01/2014	Spot Bond		100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.19891			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.25710			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.91343			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.91138			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.90741			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.90249			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.89566			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	100.82474			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.03919			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.12823			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.74623			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.35241			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.78065			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	100.41568			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.59821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.89134			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.03356			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.74363			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.43175			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.78877			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.31721			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.20012			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.03528			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.69597	101.31875		7.69597	102.69536			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.03719			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.04902	101.31589		8.04902	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.03965			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.49969	101.31607		8.49969	106.53565			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.04265			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.02478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.14624			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.15178			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.18500	112.44784		8.18500	107.55789			6,548,000,000.00	800,000	2,931,500,000.00
HWAY23	On 07/12/2023	Spot Bond		2.03000	131.60457		2.03000	268.96506			0.00	0	10,300,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.01000	134.63575		2.01000	269.39239			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.66500	100.74440		9.66500	96.10423			1,933,000,000.00	200,000	1,320,400,000.00
HWAY35	On 31/07/2035	Spot Bond		9.63500	100.95081		9.63500	96.31064			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	35.12366		100.00000	35.03668			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.11659		100.00000	9.09402			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	55.96001		100.00000	55.82144			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	26.61489		100.00000	26.54898			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	14.75337		100.00000	14.71684			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.03242		100.00000	10.00811			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.85000	109.97636		1.85000	109.96409			536,500,000,000.00	290,000,000	91,069,500,000.00
I2038	On 31/01/2038	Spot Bond		2.30000	107.35980		2.30000	107.34653			0.00	0	49,910,000,000.00
I2046	On 31/03/2046	Spot Bond		2.42000	104.80214		2.42000	104.78877			9,680,000,000,000.00	4,000,000,000	78,690,000,000.00
I2050	On 31/12/2050	Spot Bond		2.32000	113.29883		2.32000	113.28466			20,926,400,000,000.00	9,020,000,000	21,940,000,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	92.05000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.21000	107.14200		7.21000	107.12104			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.75026			0.00	400,000,000	122,500,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.81550			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.75825			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.90500	107.71080		6.90500	103.35824			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.71000	106.88779		7.71000	106.86546			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.50000	108.67748		8.50000	108.65249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL23		On 21/04/2014	Spot Bond	6.83500	106.70167		6.83500	102.52136			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.01613			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.12634			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.15000	113.62391		4.15000	113.60424			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.53000	105.24205		7.53000	105.22091			0.00	0	47,200,000.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.33445			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.42080			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.00000	105.64938		1.00000	125.67817			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.13000	104.49016		2.13000	125.51054			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.94561			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.06865			0.00	0	10,000,000.00
IBL39		On 02/04/2018	Spot Bond	8.17000	104.77594		8.17000	104.75289			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.77247			0.00	0	10,000,000.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.49035			0.00	0	20,000,000.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.17782			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.78000	97.65507		8.78000	97.63202			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.27500	91.02182		9.27500	90.99903			1,855,000,000.00	200,000	30,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.99581			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.25000	99.07314		8.25000	99.05114			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.32500	98.70064		9.32500	103.18991			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.85638			0.00	200,000,000	100,000,000.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.85157			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.47000	99.34812		7.47000	99.32831			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.56000	98.16915		8.56000	98.14680			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00313		100.00000	0.00312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.93500	99.14190		8.93500	99.11809			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.31099		5.00000	101.29724			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.31099		5.00000	101.29724			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	99.89270		5.00000	99.87929			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.31099		5.00000	101.29724			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.44355		4.00000	101.43245			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.28946			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.23031			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.52130			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	110.31402		9.20000	110.28676			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.47067			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.47067			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.37450			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.05564		100.00000	8.03569			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.98449			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.27956			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.16987			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.21000	102.84719		9.21000	102.82161			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.93871			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.08226			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.65877			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	98.81796			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	6.48334		100.00000	6.46764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN238U	On 13/03/2014	Spot Bond	100.00000		88.16425	100.00000	87.95181				0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.25000		95.01188	5.25000	95.01188				0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.25000		99.92813	5.25000	99.84203				0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.25000		99.82769	5.25000	99.74176				0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.25000		99.72746	5.25000	99.64170				0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.35000		99.62035	5.35000	99.53315				0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.35000		99.51863	5.35000	99.43161				0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.35000		99.41712	5.35000	99.33027				0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.45000		99.30311	5.45000	99.21484				0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.45000		98.99486	5.45000	98.90714				0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.50000		98.88249	5.50000	98.79417				0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.50000		98.77946	5.50000	98.69133				0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	100.00000		80.39648	100.00000	100.00000				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.26786				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.05876				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.51276				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.90737		102.99791	10.90737	102.02606				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.90737		100.88371	10.90737	100.76614				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.64680				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.14880				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.63337				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.98768	6.50000	101.96976				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.71013				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.39099				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.99802			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.99802			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.10342			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.20485			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	97.71141			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.85665			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.64062			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.14139			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.15078			0.00	200,000,000	200,000,000.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.18046			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.81954			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.52877			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.61678			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.29845			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.97671			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.88151			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.51098			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.55270			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.65926			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.10558			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	101.96789		100.00000	101.71425			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.53879			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.77300			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.85216			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.16383			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.16741			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.16984			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.22000		104.05612		8.22000	104.03310			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.46000		107.79986		6.46000	103.31319			0.00	0	100,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.85008			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.65000		106.63236		8.65000	106.60742			4,325,000,000.00	500,000	70,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.29794			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.23114			0.00	0	10,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.32200			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.65938			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.39000		103.72588		8.39000	103.70246			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.74450			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.03235			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.22000		96.64129		3.22000	116.07932			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.89000		96.30027		3.89000	129.33875			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.42515			0.00	0	10,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.19255			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.19521			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.87331			0.00	0	10,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.55020			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.85000		89.70298		3.85000	90.47132			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.85000		89.62819		3.85000	96.73167			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.94580			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.54426			0.00	200,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.65877			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.85000	109.31304		11.85000	109.27828			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.78886			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.89000	95.27828		3.89000	129.33875			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.92035			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00960			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.02476			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond		5.25000	95.01188		5.25000	99.91377			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond		5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond		5.25000	99.68456		5.25000	99.61315			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond		5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond		5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond		5.45000	99.27367		5.45000	99.18546			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond		5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond		5.50000	98.85303		5.50000	98.76476			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.40111			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.87741			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.91205			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.90146			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28437			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.65500			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.88554			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.90598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.13221			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.88602			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.06617			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.20693			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.93590			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.16751			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16872			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17116			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16020			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.03501			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.87736			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.64157			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.21491			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.96973			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.75839			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	93.35271		100.00000	93.12777			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	88.88889		100.00000	88.46154			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	76.51992		100.00000	76.35983			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.85365			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	54.42430		100.00000	54.28953			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.33546			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.63767		100.00000	15.59979			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.13905			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	60.67445		100.00000	60.52746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG08U	On 28/11/2014	Spot Bond	100.00000		62.11004	100.00000	61.95957				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		63.34723	100.00000	63.14946				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.03313				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.90051				0.00	0	45,861,600.00
KW01	On 31/10/2027	Spot Bond	8.72000		140.98713	8.72000	140.95389				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.87675				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.64977				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.84109				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.75000		100.14771	8.75000	100.12441				11,375,000,000.00	1,300,000	80,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.90000		69.41606	8.90000	97.97776				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.42500		102.77251	9.42500	102.74680				1,259,197,907,500.00	133,601,900	98,814,500.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.12241				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.71000		101.16430	10.71000	101.13530				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.23031				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.39083				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.49242				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.61422				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.87010				0.00	0	1,900,000,000.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.19868				0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.92789				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.68317				0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.35961				0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.97799				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		82.39278	100.00000	82.20721				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		54.25426	100.00000	54.15132				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ09U	On 14/11/2014	Spot Bond	100.00000		60.67445	100.00000	60.52746				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.61968				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		95.05208	100.00000	94.80519				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		56.74321	100.00000	56.60112				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.77165				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.41451				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.10543				0.00	0	60,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.50384				0.00	0	150,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.10385				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.77987				0.00	0	20,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.48419				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.36346				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.75856				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.67535				0.00	0	30,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.06883				0.00	0	2,500,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.09820				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.19452				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.86886				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		98.64865	100.00000	98.38275				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		99.97725	100.00000	99.72155				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		85.14263	100.00000	84.95087				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		56.25000	100.00000	56.07049				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		44.49745	100.00000	44.38964				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		14.53004	100.00000	14.49406				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		35.47373	100.00000	35.38588				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond		8.70000	103.81703		8.70000	103.79275			870,000,000.00	100,000	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.80321			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.74358			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.67256			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.83222			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.84650			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.91785			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.29429			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.30869			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.98500	104.01845		7.98500	103.99607			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.77000	102.70533		8.77000	102.68098			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.61000	102.67604		9.61000	102.64943			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.77500	103.96231		5.77500	103.94604			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.56908			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.59146			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.62500	103.66237		9.62500	103.63499			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.21000	105.00040		7.21000	104.97986			0.00	0	4,832,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.01778			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.91000	100.92791		8.91000	100.90374			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.58006		100.00000	9.55633			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.97368			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.61000	100.88283		8.61000	100.85947			2,583,000,000.00	300,000	170,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.88000	101.81332		6.88000	101.79473			0.00	0	90,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.31000	103.06741		7.31000	103.04696			0.00	0	980,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.55500	104.92104		8.55500	104.89676			4,277,500,000.00	500,000	70,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN04U	On 27/01/2014	Spot Bond	100.00000		98.91599	100.00000	98.64865				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.83852	100.89771	6.82182				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.92829	100.61875	6.91142				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.16599				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.18491				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.20560				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.22439				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.23365				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.34681				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.47856				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.28653	100.00000	0.28583				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.28653	100.00000	0.28583				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.09000		96.49973	9.09000	96.47604				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.16000		99.39889	7.16000	99.37989				0.00	0	55,118,100.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.13743				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.14500		100.23231	9.14500	100.20755				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.35738				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.17825				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.62119				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.33198				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.28918				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.92280				0.00	400,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.90157			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.91000		109.32700		6.91000	109.30649			0.00	0	800,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.04450			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.62000		116.40033		8.62000	116.37319			3,448,000,000.00	400,000	30,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.89500		32.86044		10.89500	32.85114			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.36000		105.22560		7.36000	105.20471			0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.03580			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.03780			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.69500		107.21010		6.69500	103.04208			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.59521			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.66000		106.46544		7.66000	106.44333			3,830,000,000.00	500,000	10,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.53740			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	101.14789			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.45651			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.30119			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.13924			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.99109			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	87.48979			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.93550			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	99.91139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.90270		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.87449		0.00		0	0.00	
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.18565		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	83.64359		0.00		0	0.00	
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.75284		0.00		0	0.00	
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.69168		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.32880		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.32253		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.62049		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.58472		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.25255		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.56279		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.54915		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.54870		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	8.16000	107.30348	8.16000	107.27977		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.98315		0.00		0	0.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.13303		0.00		0	0.00	
NED8	On 08/02/2014	Spot Bond	6.01000	108.61386	6.01000	104.15844		0.00		0	30,000,000.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.25329		0.00		0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	12.00000	113.53949	12.00000	113.50295		0.00		0	0.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.00091		0.00		0	0.00	
NET47	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.41683		0.00		0	0.00	
NET48	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.75233		0.00		0	0.00	
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.17180		0.00		0	10,000,000.00	
NILB10	On 08/12/2016	Spot Bond	2.27000	160.54761	2.27000	160.52778		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond		8.67500	107.95075		8.67500	103.25300			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.63817			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.30500	106.95457		9.30500	107.08560			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.08233			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.20767			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.02590			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.01584			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.05745			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.50500	106.95879		9.50500	108.21042			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.09907			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.05750			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.08238			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.70500	106.96324		9.70500	107.08926			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.16557			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.11570			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.09901			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.41439			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.31319			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.13225			0.00	0	100,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.66000	109.31521		6.66000	103.76943			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.44000	116.70594		8.44000	116.67944			1,688,000,000.00	200,000	820,200,000.00
NRA022	On 31/10/2022	Spot Bond		8.86500	123.14582		8.86500	123.11632			3,546,000,000.00	400,000	750,400,000.00
NRA023	On 31/05/2023	Spot Bond		2.16500	165.90782		2.16500	165.88781			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.40000	124.35839		9.40000	124.32702			10,471,600,000.00	1,114,000	316,314,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.03448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.03351			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.79840			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.84677			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.58409			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.56674			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.17633			0.00	100,000,000	50,000,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.51663			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.69273		100.00000	17.64987			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		26.01798		100.00000	25.95354			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.44000		106.20005		6.44000	106.18155			5,796,000,000.00	900,000	1,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		10.53108		100.00000	10.50557			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.11000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		40.19551		100.00000	40.09598			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.96481			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.65452			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	103.29288			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.18252			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.03971			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.91081			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.53377			0.00	60,000,000	30,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.88372			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.89083			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.59665			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.58599			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.65984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.62086			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.59859			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.69694			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.64988			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.62182			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.73793			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.68372			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.64892			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.91921			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.91648			0.00	0	20,000,000.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.91526			0.00	0	20,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.91253			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.90084			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.89812			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.22412			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.82876			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.21000		109.33912		6.21000	109.32064			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.63000		96.50424		5.63000	96.48944			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.14000		38.66590		8.14000	38.65743			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.26500		115.94443		6.21000	116.01585		3,875,741,432,150,500.00	14,803,101,700	32,513,724,300.00	
R158	On 15/09/2015	Spot Bond	6.21000		116.03545		6.21000	116.01585			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.11000		90.59628		6.11000	90.58122			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.21000		122.33454		6.21000	122.31387			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.04000		85.45774		6.04000	85.44369			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.36000		117.64132		8.32000	117.96380		6,571,410,362,396,000.00	86,053,871,100	00,077,050,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	8.06000	36.05684	8.06000	36.04901			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	7.98000	33.67571	7.98000	33.66847			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.76000	274.83358	1.76000	274.80346			28,069,606,400,000.00		15,948,640,000	28,431,200,000.00	
R201	On 21/12/2014	Spot Bond	5.31500	103.79521	5.26000	103.82983			29,511,006,000,000.00		5,552,400,000	99,267,000,000.00	
R202	On 07/12/2033	Spot Bond	2.10000	211.64390	2.10000	211.61872			191,226,630,000,000.00		91,060,300,000	55,830,900,000.00	
R2023	On 28/02/2023	Spot Bond	8.10000	100.86895	8.04000	101.22355			1,274,823,036,810,000.00		57,385,560,100	83,662,800,000.00	
R203	On 15/09/2017	Spot Bond	7.12500	106.50078	7.05000	106.72282			3,596,355,967,950,000.00		04,751,714,800	73,160,800,000.00	
R2030	On 31/01/2030	Spot Bond	8.90000	92.12822	8.90000	92.20171			544,240,340,000,000.00		61,150,600,000	99,141,300,000.00	
R2037	On 31/01/2037	Spot Bond	9.16000	93.53083	9.16000	93.50807			2,672,339,087,916,000.00		91,740,075,100	87,345,075,100.00	
R204	On 21/12/2018	Spot Bond	7.41500	103.08557	7.35000	103.33285			1,416,958,698,461,000.00		91,093,553,400	62,053,857,500.00	
R2048	On 28/02/2048	Spot Bond	9.23500	98.47899	9.23500	98.45443			1,033,934,351,941,000.00		11,958,240,600	86,648,200,000.00	
R207	On 15/01/2020	Spot Bond	7.68500	98.10332	7.62500	98.36323			3,316,875,438,161,000.00		31,603,830,600	62,940,772,500.00	
R208	On 31/03/2021	Spot Bond	7.84500	96.18986	7.78500	96.48315			876,282,922,680,000.00		11,699,544,000	81,384,410,600.00	
R209	On 31/03/2036	Spot Bond	9.10000	74.98913	9.06500	75.23136			6,419,328,735,820,000.00		05,420,740,200	137,211,090,600.00	
R210	On 31/03/2028	Spot Bond	2.00000	161.14416	1.99000	161.31636			14,203,542,400,000.00		7,101,771,200	29,907,971,200.00	
R211	On 31/01/2017	Spot Bond	0.30000	128.28846	0.30000	128.27952			87,000,000,000.00		290,000,000	24,059,000,000.00	
R212	On 31/01/2022	Spot Bond	1.56000	130.79969	1.56000	130.78611			114,004,800,000,000.00		73,080,000,000	00,526,300,000.00	
R213	On 28/02/2031	Spot Bond	8.93500	85.99314	8.90000	86.23893			1,797,008,627,813,000.00		01,120,159,800	16,700,800,000.00	
R214	On 28/02/2041	Spot Bond	9.15500	76.15514	9.15500	76.13631			1,515,683,957,820,500.00		65,558,051,100	03,177,251,100.00	
R225C	On 15/03/2014	Spot Bond	5.12000	99.28968	5.12000	99.27586			0.00		0	0.00	
R226C	On 15/09/2014	Spot Bond	5.23000	96.74539	5.23000	96.73160			0.00		0	0.00	
R227C	On 15/03/2015	Spot Bond	6.27000	93.19883	6.27000	93.18294			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	6.11000	90.59628	6.11000	90.58122			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.03000	88.05686	6.03000	88.04241			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.04000	85.45774	6.04000	85.44369			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R325C	On 21/06/2014	Spot Bond	5.31500	97.87639	5.31500	97.86244			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	5.26500	95.38418	5.26500	95.37056			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.18000	91.77973	6.18000	91.76439			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.05000	89.24343	6.05000	89.22882			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.03000	86.66361	6.03000	86.64946			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.09000	83.98476	6.09000	83.97092			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.02500	79.02580	7.02500	79.01081			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.07500	76.20020	7.07500	76.18564			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.35500	72.72492	7.35500	72.71049			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.33500	70.21179	7.33500	70.19790			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.31500	67.79859	7.31500	67.78521			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.30500	65.44365	7.30500	65.43075			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.58500	62.05454	7.58500	62.04185			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.56500	59.86677	7.56500	59.85456			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.70500	57.11134	7.70500	57.09948			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.67500	55.11855	7.67500	55.10714			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.64500	53.21067	7.64500	53.19971			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.61500	51.38370	7.61500	51.37315			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.57500	49.67884	7.57500	49.66869			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.53500	48.04909	7.53500	48.03933			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.26000	43.06194	8.26000	43.05237			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.22000	41.52770	8.22000	41.51851			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.18000	40.06355	8.18000	40.05472			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.14000	38.66590	8.14000	38.65743			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.10000	37.33139	8.10000	37.32325			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond	8.06000	36.05684	8.06000	36.04901				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.02000	34.83922	8.02000	34.83170				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.98000	33.67571	7.98000	33.66847				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.98640				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.17065				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.25862				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.21730				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.04211				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	14.96581	100.00000	14.92955				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	4.38739	100.00000	4.37676				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.79423				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.85391				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.42090				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.79206				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.04330				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.47612				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.03466				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.15208				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.92847				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.46684				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.81742				0.00	100,000,000	50,000,000.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.30450				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.01718				0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.10457				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.00634				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.91738			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	102.25893			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.63177			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.71785			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.74851			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.74851			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.72870			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.81601			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.14880			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		108.25882		12.35000	108.22357			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.97282			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.00349		100.00000	13.96956			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.88678			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.32466			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.18128			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	100.00000		55.12045		100.00000	51.32710		520,000,000,000,000.00	5,200,000,000	2,600,000,000.00	
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.17189			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		91.70854		100.00000	91.47870			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.30575			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.64762		100.00000	1.64354			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		8.93755		100.00000	8.91541			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		16.45481		100.00000	16.41495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.99601	100.00000	12.98009				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		20.59651	100.00000	20.54661				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	102.60333				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	99.67916				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.08500		107.16930	9.08500	107.14314				1,817,000,000.00	200,000	630,000,000.00
RW23	On 10/12/2023	Spot Bond	9.29000		92.72657	9.29000	102.50680				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.05000		85.29305	10.05000	102.67706				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.56144				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.46000		110.21460	7.46000	110.19231				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.17958				0.00	0	20,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.10000		103.17128	9.10000	103.14607				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	99.98117				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.72834				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	99.84567				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	99.96058				0.00	0	55,866,900.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	99.96165				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.36000		104.41233	7.36000	104.39149				0.00	0	1,200,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.95000		100.50544	8.95000	100.48126				0.00	0	420,000,000.00
SBK11	On 09/04/2014	Spot Bond	1.90000		136.72898	1.90000	132.99670				705,280,000,000.00	371,200,000	215,600,000.00
SBN27	On 15/09/2015	Spot Bond	7.67000		113.65323	7.67000	113.62960				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.53000		113.87863	7.53000	113.85538				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.46000		113.99158	7.46000	113.96851				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.45000		102.32960	8.45000	102.30620				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.60500		113.75780	7.60500	113.73435				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.57000		113.81417	7.57000	113.79081				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.65497			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.64867			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.69563			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.36998			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.10000	105.49571		8.10000	105.47256			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.30275			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.38305			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.55750			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.57788			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.43500	104.76063		9.43500	104.73410			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.97000	102.44698		9.97000	102.41946			0.00	0	10,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.38170			0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.76312			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.34522			0.00	0	10,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.08492			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.84000	101.57440		8.84000	101.55013			9,724,000,000.00	1,100,000	160,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	7.31495		100.00000	7.27797			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.02000	95.28704		9.02000	95.26381			9,922,000,000,000.00	1,100,000,000	1,100,000,000.00
SBS4	On 16/11/2021	Spot Bond		9.48500	96.78538		9.48500	96.76061			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.39000	109.39812		7.39000	109.37620			2,217,000,000.00	300,000	80,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.29000	128.92309		2.29000	263.48297			0.00	0	20,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.00000	104.39965		1.00000	125.67817			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.05000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	9.46203	9.46203	100.00000	9.43860				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	156.05876	156.05876	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.57000	110.20099	110.20099	1.57000	123.60614				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.98768	101.98768	6.50000	101.96976				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.72230				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.43960				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.07997				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.08000	99.63494	99.63494	9.08000	99.61063				1,816,000,000.00	200,000	10,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.82573				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.22642				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.55258				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.50489				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.90351				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	10.05678	10.05678	100.00000	10.03242				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.77327				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.51000	109.09017	109.09017	7.51000	109.06832				0.00	0	1,322,020,000.00
SLI3	On 15/08/2023	Spot Bond	8.95000	102.21170	102.21170	8.95000	102.85140				0.00	0	43,142,000.00
SNT01	On 15/09/2017	Spot Bond	8.45000	102.32960	102.32960	8.45000	102.30620				0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.17620				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.12533				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.24848				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.13384				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.83577			0.00	0	31,532,500.00
SSA01		On 28/06/2016	Spot Bond	8.15000	103.87845		8.15000	103.85566			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.31745			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.37263			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.11028			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.46500	95.66973		9.46500	95.64542			7,572,000,000.00	800,000	2,460,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.01188			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52963			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.90807			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.39300	88.52793		9.39300	88.50561			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.45500	88.23748		9.45500	88.21509			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.50500	102.73453		6.50500	102.71646			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.88500	92.69890		8.88500	92.67664			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68883			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.23000	103.00767		8.23000	102.98471			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.11000	114.55868		7.11000	114.53657			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.60000	101.77501		2.60000	102.14969			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.30000	99.52347		8.30000	99.50123			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.78007			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.40831			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.08156			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.74000	106.45042		9.74000	106.42261			48,700,000,000,000.00	5,000,000,000	10,000,000,000.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.88827			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.91205			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.65100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN021	On 28/02/2031	Spot Bond	10.13000	77.00621	10.13000	77.57338				0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.97236				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.09809				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	100.00000	1.44832	100.00000	1.44473			1,200,000,000,000,000.00	12,000,000,000	8,000,000,000.00	
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.91254				0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.91263				0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.81067				0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.70730				0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.66227				0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.60398				0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.61788				0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.60433				0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.60340				0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.51602				0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.49979				0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.41065				0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.35000				0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.29208				0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.18675				0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.59221				0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.67000	113.06878	6.67000	113.04840				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.92000	103.39387	8.92000	103.36909				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	71.49048	100.00000	71.35783				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF105U		On 25/10/2014	Spot Bond	100.00000	65.75923	100.00000	65.59992				0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	21.57004	100.00000	21.51778				0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.06500	107.05384	6.06500	103.04898				0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.03092				0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.30206				0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.99802				0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.89376				0.00	0	0.00
TFS118		On 21/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.56549				0.00	0	0.00
TFS119		On 25/04/2014	Spot Bond	100.00000	79.86871	100.00000	100.00000				0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.90637				0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.46000	102.67896	7.46000	102.65853				0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.05535				0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.03546				0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.03651				0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	100.10614	7.83000	100.08491				0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.03486				0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.03619				0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.03835				0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.03486				0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.03619				0.00	0	20,000,000.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	78.25113	7.16000	100.07777				0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.03879				0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.03858				0.00	0	0.00
TH10C1		On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.04365				0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.04296				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.06347			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.06115			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.03482			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.03651			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	97.44562		8.73000	100.09446			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.03466			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.03619			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.82000	93.73635		8.82000	97.83077			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.03890			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.03832			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.04354			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.04333			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.05985			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.06006			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03451			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.84242		101.06155	5.82781			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.03466			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.16121			0.00	0	60,000,000.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.03943			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.04154			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.06368			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03292			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.03369			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03424			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.03369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.03424			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.03451			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03336			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03424			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03726			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.03726			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03726			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.04167			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.04277			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.04139			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.06337			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.06475			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.06420			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.96000		107.43211		7.96000	107.40907			2,388,000,000.00	300,000	1,050,000,000.00
TL20	On 22/02/2020	Spot Bond	7.80000		91.06419		7.80000	91.01940			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.96000		105.93314		7.96000	105.91030			4,776,000,000.00	600,000	6,021,500,000.00
TN20	On 17/09/2020	Spot Bond	8.95500		111.30354		8.95500	111.27661			205,791,273,000.00	22,980,600	15,267,240,200.00
TN23	On 06/11/2023	Spot Bond	9.24000		112.20425		9.24000	112.17625			210,672,000,000.00	22,800,000	9,400,000,000.00
TN25	On 19/08/2025	Spot Bond	9.47000		104.24738		9.47000	104.22117			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.47000		97.35535		9.47000	97.33048			13,074,282,000.00	1,380,600	6,790,080,600.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.43316			0.00	400,000,000	266,052,400.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.09065			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.34272			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.23344			0.00	0	60,000,000.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.26875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.27238			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.44661			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.80793			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.27407			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.28495			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.29145			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.78606		10.00000	99.75935			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.79139		9.75000	99.76534			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.79556		100.00000	9.77029			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.77857			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.75088			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.64152			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.37884			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.14128			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.15485			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.93215			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.99454			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.52062			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.28083			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.11699			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	97.85894			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	83.56467		100.00000	83.37898			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.06185			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.02517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.96734			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.60658			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.13475			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.10481			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.07486			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	100.00000		82.59331		100.00000	80.21978		4,080,000,000,000,000.00	40,800,000,000	30,100,000,000.00	
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.02517			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.08568			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.02895			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.07541			0.00	100,000,000	100,000,000.00
UG21	On 02/03/2021	Spot Bond	9.18500		111.98678		9.18500	111.95901			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.22998			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.03853			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.36263			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.39000		106.08832		9.39000	106.06142			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.37178			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.40871			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.33688			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.38591			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.38803			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.41599			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.42852			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.57000		114.56852		6.57000	114.54806			0.00	0	9,755,449,900.00
WS05	On 01/08/2018	Spot Bond	0.78000		238.09064		0.78000	238.07097			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.51000		104.53528		6.51000	104.51678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	7.55500	105.57661		7.55500	105.55499			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.90500	106.07323		7.90500	106.05052			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.25000	105.02098		8.25000	104.99752			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.32500	105.02704		8.32500	105.00338			0.00	0	1,800,000,000.00
Z014	On 30/06/2015	Spot Bond	6.16000	91.65388		6.16000	91.63852			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.28500	99.03920		5.28500	99.02500			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.29500	97.75928		5.29500	97.74541			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.09000	90.10806		6.09000	90.09321			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.27500	95.66673		5.27500	95.65298			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.16000	91.63852		6.16000	91.62317			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.29500	66.55481		7.29500	66.54164			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	29.94265		100.00000	29.88585			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	15.84902		100.00000	15.81895			0.00	0	0.00
Total for j-Bonds :										52,929,612,389,407,500.00	8,047,860,600	15 824 565 500.00
Grand Total:										52,929,616,654,793,700.00	8,048,192,043	15 827 368 037.00