



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 24/01/2014

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 28/01/2014	Any day expiry	11.11980	11.11980		10.96750	10.96750		16.06	0.00	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,819.80000	2.81980	2,667.50000	2.66750	2,819.800	34.06	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	34.06	0	6,000.00	
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	999.81010	0.99981	847.54560	0.84755	999.810	24.88	0	6,000.00	
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	0.01010	0.00001	0.04560	0.00005	0.010	24.88	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	610.13730	0.61014	459.04040	0.45904	610.137	20.68	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	0.33730	0.00034	1.54040	0.00154	0.337	20.68	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	600.16990	0.60017	449.19370	0.44919	600.170	20.58	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	0.36990	0.00037	1.69370	0.00169	0.370	20.58	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	590.20560	0.59021	439.36170	0.43936	590.206	20.47	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	0.40560	0.00041	1.86170	0.00186	0.406	20.47	0	0.00	
\$ / R	On 03/02/2014	Any day expiry	11.12760		11.12760	10.97650	10.97650		15.70	0.00	0	0.00	
\$ / R	On 03/02/2014	Any day expiry	10.89	Call	270.62900	0.27063	154.04500	0.15405	270.629	15.79	0	2,350.00	
\$ / R	On 03/02/2014	Any day expiry	10.89	Put	33.02900	0.03303	67.54500	0.06755	33.029	15.79	0	0.00	
\$ / R	On 03/02/2014	Any day expiry	11.20	Call	88.52830	0.08853	39.83280	0.03983	88.528	16.46	0	2,350.00	
\$ / R	On 03/02/2014	Any day expiry	11.20	Put	160.92830	0.16093	263.33280	0.26333	160.928	16.46	0	0.00	
\$ / R	On 19/02/2014	Any day expiry	11.15370		11.15370	10.87470	10.87470		15.64	0.00	0	0.00	
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	665.12670	0.66513	374.70000	0.37470	665.127	14.72	0	1,000.00	
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	11.42670	0.01143	0.00000	0.00000	11.427	14.72	0	0.00	
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	113.40960	0.11341	125.30000	0.12530	113.410	15.26	0	0.00	
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	267.10960	0.26711	0.00000	0.00000	267.110	15.26	0	500.00	
\$ / R	On 19/02/2014	Any day expiry	11.30	Call	131.36530	0.13137	0.00000	0.00000	131.365	16.39	116,810.65	1,000	500.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put	277.66530	0.27767	0.00000	0.00000	277.665	16.39	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	11.16520		11.16520	11.01260	11.01260		15.76	0.00	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,865.20500	2.86521	2,712.60000	2.71260	2,865.205	24.62	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00500	0.00001	0.00000	0.00000	0.005	24.62	0	6,000.00	
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	1,166.57800	1.16658	1,015.06850	1.01507	1,166.578	15.35	0	6,000.00	
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	1.37800	0.00138	2.46850	0.00247	1.378	15.35	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	617.84430	0.61784	476.09530	0.47610	617.844	14.33	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	22.64430	0.02264	33.49530	0.03350	22.644	14.33	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	608.84920	0.60885	467.81460	0.46781	608.849	14.32	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	23.64920	0.02365	35.21460	0.03521	23.649	14.32	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	599.89140	0.59989	459.59890	0.45960	599.891	14.31	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	24.69140	0.02469	36.99890	0.03700	24.691	14.31	0	0.00	

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		11.16680		11.16680			15.79		0	20,140.00
\$ / R		On 27/02/2014	Any day expiry		30.88600		0.03089	46.63280	0.04663	14.31	0.00	0	0.00
\$ / R	10.63	On 27/02/2014	Any day expiry	Put	567.68600		0.56769	430.83280	0.43083	14.31	0.00	0	0.00
\$ / R		On 28/02/2014	Any day expiry		11.16840		11.16840			15.84	0.00	0	0.00
\$ / R		On 28/02/2014	Any day expiry		2,078.45230		2.07845	1,925.86170	1.92586	19.54	0.00	0	0.00
\$ / R	9.09	On 28/02/2014	Any day expiry	Call	0.05230		0.00005	0.06170	0.00006	19.54	0.00	0	0.00
\$ / R	9.09	On 28/02/2014	Any day expiry	Put	2,068.45420		2.06845	1,915.86440	1.91586	19.50	0.00	0	0.00
\$ / R	9.10	On 28/02/2014	Any day expiry	Call	0.05420		0.00005	0.06440	0.00006	19.50	0.00	0	0.00
\$ / R	9.10	On 28/02/2014	Any day expiry	Put	2,058.45620		2.05846	1,905.86720	1.90587	19.45	0.00	0	0.00
\$ / R	9.11	On 28/02/2014	Any day expiry	Call	0.05620		0.00006	0.06720	0.00007	19.45	0.00	0	0.00
\$ / R	9.11	On 28/02/2014	Any day expiry	Put	11.19670		11.19670	11.04280	11.04280	15.77	2,076,719,129.20	185,476	1,399,233.00
\$ / R	7.70	On 17/03/2014	Foreign Exchange Future	Call	3,496.70140		3.49670	3,342.80180	3.34280	23.00	0.00	0	0.00
\$ / R	7.70	On 17/03/2014	Foreign Exchange Future	Put	0.00140		0.00000	0.00180	0.00000	23.00	0.00	0	0.00
\$ / R	8.20	On 17/03/2014	Foreign Exchange Future	Call	2,996.71680		2.99672	2,842.81630	2.84282	22.01	0.00	0	0.00
\$ / R	8.20	On 17/03/2014	Foreign Exchange Future	Put	0.01680		0.00002	0.01630	0.00002	22.01	0.00	0	0.00
\$ / R	8.70	On 17/03/2014	Foreign Exchange Future	Put	0.12060		0.00012	0.11200	0.00011	20.61	0.00	0	0.00
\$ / R	8.70	On 17/03/2014	Foreign Exchange Future	Call	2,496.82060		2.49682	2,342.91200	2.34291	20.61	0.00	0	0.00
\$ / R	9.25	On 17/03/2014	Foreign Exchange Future	Call	1,947.35820		1.94736	1,793.41020	1.79341	18.47	0.00	0	0.00
\$ / R	9.25	On 17/03/2014	Foreign Exchange Future	Put	0.65820		0.00066	0.61020	0.00061	18.47	0.00	0	0.00
\$ / R	9.59	On 17/03/2014	Foreign Exchange Future	Call	1,608.29810		1.60830	1,454.44750	1.45445	16.84	0.00	0	0.00
\$ / R	9.59	On 17/03/2014	Foreign Exchange Future	Put	1.59810		0.00160	1.64750	0.00165	16.84	0.00	0	0.00
\$ / R	9.60	On 17/03/2014	Foreign Exchange Future	Put	1.64110		0.00164	1.69720	0.00170	16.79	0.00	0	16,000.00
\$ / R	9.60	On 17/03/2014	Foreign Exchange Future	Call	1,598.34110		1.59834	1,444.49720	1.44450	16.79	0.00	0	0.00
\$ / R	9.61	On 17/03/2014	Foreign Exchange Future	Call	1,588.38530		1.58839	1,434.54830	1.43455	16.74	0.00	0	0.00
\$ / R	9.61	On 17/03/2014	Foreign Exchange Future	Put	1.68530		0.00169	1.74830	0.00175	16.85	0.00	0	0.00
\$ / R	9.70	On 17/03/2014	Foreign Exchange Future	Call	1,498.84290		1.49884	1,345.08720	1.34509	16.31	0.00	0	0.00
\$ / R	9.70	On 17/03/2014	Foreign Exchange Future	Put	2.14290		0.00214	2.28720	0.00229	16.31	0.00	0	6.00
\$ / R	9.75	On 17/03/2014	Foreign Exchange Future	Put	2.45130		0.00245	2.65810	0.00266	16.07	0.00	0	250.00
\$ / R	9.75	On 17/03/2014	Foreign Exchange Future	Call	1,449.15130		1.44915	1,295.45810	1.29546	16.07	0.00	0	0.00
\$ / R	9.80	On 17/03/2014	Foreign Exchange Future	Call	1,399.50630		1.39951	1,245.89150	1.24589	15.83	0.00	0	0.00
\$ / R	9.80	On 17/03/2014	Foreign Exchange Future	Put	2.80630		0.00281	3.09150	0.00309	15.83	0.00	0	7,500.00
\$ / R	9.90	On 17/03/2014	Foreign Exchange Future	Call	1,300.38620		1.30039	1,146.99080	1.14699	15.35	0.00	0	0.00
\$ / R	9.90	On 17/03/2014	Foreign Exchange Future	Put	3.68620		0.00369	4.19080	0.00419	15.35	0.00	0	7,500.00
\$ / R	10.00	On 17/03/2014	Foreign Exchange Future	Put	4.85760		0.00486	6.06870	0.00607	14.87	0.00	0	2,500.00
\$ / R	10.00	On 17/03/2014	Foreign Exchange Future	Call	1,201.55760		1.20156	1,048.86870	1.04887	14.87	0.00	0	13,600.00
\$ / R	10.15	On 17/03/2014	Foreign Exchange Future	Call	1,054.82080		1.05482	904.15370	0.90415	14.39	0.00	0	0.00
\$ / R	10.15	On 17/03/2014	Foreign Exchange Future	Put	8.12080		0.00812	11.35370	0.01135	14.39	0.00	0	0.00
\$ / R	10.20	On 17/03/2014	Foreign Exchange Future	Call	1,006.89380		1.00689	856.66520	0.85667	14.39	0.00	0	500.00
\$ / R	10.20	On 17/03/2014	Foreign Exchange Future	Put	10.19380		0.01019	13.86520	0.01387	14.39	0.00	0	33,901.00
\$ / R	10.22	On 17/03/2014	Foreign Exchange Future	Put	11.14030		0.01114	14.99950	0.01500	14.39	0.00	0	0.00
\$ / R	10.22	On 17/03/2014	Foreign Exchange Future	Call	987.84030		0.98784	837.79950	0.83780	14.39	0.00	0	0.00
\$ / R	10.25	On 17/03/2014	Foreign Exchange Future	Call	959.39930		0.95940	809.65530	0.80966	14.39	0.00	0	0.00
\$ / R	10.25	On 17/03/2014	Foreign Exchange Future	Put	12.69930		0.01270	16.85530	0.01686	14.39	0.00	0	200.00
\$ / R	10.30	On 17/03/2014	Foreign Exchange Future	Call	912.40370		0.91240	763.19770	0.76320	14.39	0.00	0	40,000.00
\$ / R	10.30	On 17/03/2014	Foreign Exchange Future	Put	15.70370		0.01570	20.39770	0.02040	14.39	0.00	0	0.00
\$ / R	10.31	On 17/03/2014	Foreign Exchange Future	Put	16.37030		0.01637	21.17870	0.02118	14.39	0.00	0	0.00
\$ / R	10.31	On 17/03/2014	Foreign Exchange Future	Call	903.07030		0.90307	753.97870	0.75398	14.39	0.00	0	0.00
\$ / R	10.33	On 17/03/2014	Foreign Exchange Future	Call	884.47530		0.88448	735.62040	0.73562	14.39	0.00	0	2,000.00
\$ / R	10.33	On 17/03/2014	Foreign Exchange Future	Put	17.77530		0.01778	22.82040	0.02282	14.39	0.00	0	0.00
\$ / R	10.34	On 17/03/2014	Foreign Exchange Future	Call	875.21440		0.87521	726.48190	0.72648	14.39	0.00	0	2,000.00
\$ / R	10.34	On 17/03/2014	Foreign Exchange Future	Put	18.51440		0.01851	23.68190	0.02368	14.39	0.00	0	0.00
\$ / R	10.35	On 17/03/2014	Foreign Exchange Future	Put	19.27870		0.01928	24.57130	0.02457	14.39	0.00	0	3,100.00
\$ / R	10.35	On 17/03/2014	Foreign Exchange Future	Call	865.97870		0.86598	717.37130	0.71737	14.39	0.00	0	0.00
\$ / R	10.40	On 17/03/2014	Foreign Exchange Future	Call	820.20010		0.82020	672.26330	0.67226	14.39	0.00	0	0.00
\$ / R	10.40	On 17/03/2014	Foreign Exchange Future	Put	23.50010		0.02350	29.46330	0.02946	14.39	0.00	0	2,200.00
\$ / R	10.45	On 17/03/2014	Foreign Exchange Future	Call	775.14950		0.77515	627.96760	0.62797	14.39	0.00	0	7,500.00
\$ / R	10.45	On 17/03/2014	Foreign Exchange Future	Put	28.44950		0.02845	35.16760	0.03517	14.39	0.00	0	1,750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Put	34.20980	0.03421		41.79200	0.04179	34.210	14.39	0.00	0	2,600.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.50	Call	730.90980	0.73091		584.59200	0.58459	730.910	14.39	0.00	0	10,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.55	Call	687.56700	0.68757		544.13710	0.54414	687.567	14.39	0.00	0	50.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.55	Put	40.86700	0.04087		51.33710	0.05134	40.867	14.39	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Call	645.20780	0.64521		505.15440	0.50515	645.208	14.39	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Put	48.50780	0.04851		62.35440	0.06235	48.508	14.39	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Put	50.16180	0.05016		64.74300	0.06474	50.162	14.39	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Call	636.86180	0.63686		497.54300	0.49754	636.862	14.39	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	603.91890	0.60392		467.73610	0.46774	603.919	14.39	0.00	0	406.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	57.21890	0.05722		74.93610	0.07494	57.219	14.39	0.00	0	3,350.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Call	580.54610	0.58055		446.06700	0.44607	580.546	14.46	0.00	0	11,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Put	63.84610	0.06385		83.26700	0.08327	63.846	14.46	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Put	68.55050	0.06855		89.15710	0.08916	68.551	14.51	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Call	565.25050	0.56525		431.95710	0.43196	565.251	14.51	0.00	0	24,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.75	Call	528.04150	0.52804		397.88210	0.39788	528.042	14.64	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.75	Put	81.34150	0.08134		105.08210	0.10508	81.341	14.64	162,683.00	2,000	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Call	492.34820	0.49235		365.55470	0.36555	492.348	14.77	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Put	95.64820	0.09565		122.75470	0.12275	95.648	14.77	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.84	Put	108.21740	0.10822		138.17390	0.13817	108.217	14.87	0.00	0	1,200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.84	Call	464.91740	0.46492		340.97390	0.34097	464.917	14.87	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	458.21700	0.45822		335.00620	0.33501	458.217	14.89	0.00	0	1,700.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	111.51700	0.11152		142.20620	0.14221	111.517	14.89	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Call	425.68120	0.42568		306.25190	0.30625	425.681	15.02	0.00	0	100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Put	128.98120	0.12898		163.45190	0.16345	128.981	15.02	32,245.30	250	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.91	Put	132.66820	0.13267		167.91630	0.16792	132.668	15.04	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.91	Call	419.36820	0.41937		300.71630	0.30072	419.368	15.04	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.94	Call	400.81650	0.40082		284.53690	0.28454	400.817	15.12	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.94	Put	144.11650	0.14412		181.73690	0.18174	144.116	15.12	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	365.46730	0.36547		254.09760	0.25410	365.467	15.27	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Put	168.76730	0.16877		211.29760	0.21130	168.767	15.27	168,767.30	1,000	1,600.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Put	215.02110	0.21502		268.09970	0.26810	215.021	15.52	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Call	311.72110	0.31172		210.89970	0.21090	311.721	15.52	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Call	287.23060	0.28723		192.76080	0.19276	287.231	15.65	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Put	240.53060	0.24053		299.96080	0.29996	240.531	15.65	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Call	264.28580	0.26429		176.13470	0.17613	264.286	15.77	0.00	0	2,900.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Put	267.58580	0.26759		333.33470	0.33333	267.586	15.77	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	297.27380	0.29727		368.12150	0.36812	297.274	15.97	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Call	243.97380	0.24397		160.92150	0.16092	243.974	15.97	487,947.60	2,000	1,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	162.56450	0.16256		102.67040	0.10267	162.565	16.93	0.00	0	12,350.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	465.86450	0.46586		559.87040	0.55987	465.864	16.93	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	108.07110	0.10807		67.18820	0.06719	108.071	17.90	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	661.37110	0.66137		774.38820	0.77439	661.371	17.90	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	876.81530	0.87682		1,002.74290	1.00274	876.815	18.97	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	73.51530	0.07352		45.54290	0.04554	73.515	18.97	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	50.92220	0.05092		31.47170	0.03147	50.922	20.05	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	1,104.22220	1.10422		1,238.67170	1.23867	1,104.222	20.05	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	35.35640	0.03536		21.97500	0.02197	35.356	21.02	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	1,338.65640	1.33866		1,479.17500	1.47917	1,338.656	21.02	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	1,481.88630	1.48189		1,625.15200	1.62515	1,481.886	21.59	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	28.58630	0.02859		17.95200	0.01795	28.586	21.59	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Call	26.67350	0.02667		16.81950	0.01682	26.673	21.78	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Put	1,529.97350	1.52997		1,674.01950	1.67402	1,529.974	21.78	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	21.77460	0.02177		13.92480	0.01392	21.775	22.35	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	1,675.07460	1.67507		1,821.12480	1.82112	1,675.075	22.35	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	17.90910	0.01791		11.64290	0.01164	17.909	22.92	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	1,821.20910	1.82121		1,968.84290	1.96884	1,821.209	22.92	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	6.93290	0.00693		7.55960	0.00756	6.933	29.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,060.23290	3.06023	3,214.75960	3.21476	3,060.233	29.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	6.35880	0.00636	5.90130	0.00590	6.359	30.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,309.65880	3.30966	3,463.10130	3.46310	3,309.659	30.55	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			11.20000	11.20000	11.04600	11.04600		15.81	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	2,110.49930	2.11050	1,956.44180	1.95644	2,110.499	19.13	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.49930	0.00050	0.44180	0.00044	0.499	19.13	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.51220	0.00051	0.45460	0.00045	0.512	19.09	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	2,100.51220	2.10051	1,946.45460	1.94645	2,100.512	19.09	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	2,090.52540	2.09053	1,936.46770	1.93647	2,090.525	19.04	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.52540	0.00053	0.46770	0.00047	0.525	19.04	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			11.21170	11.21170	11.05710	11.05710		15.80	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,911.74570	2.91175	2,757.14800	2.75715	2,911.746	20.94	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.04570	0.00005	0.04800	0.00005	0.046	20.94	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	1,121.21250	1.12121	970.11590	0.97012	1,121.213	14.39	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	9.51250	0.00951	13.01590	0.01302	9.513	14.39	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.26250	11.26250	11.10750	11.10750		16.04	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.43620	0.00044	0.39470	0.00039	0.436	20.65	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,962.93620	2.96294	2,807.89470	2.80789	2,962.936	20.65	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,339.01790	1.33902	1,185.45680	1.18546	1,339.018	15.16	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	16.51790	0.01652	17.95680	0.01796	16.518	15.16	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.31820	11.31820	11.16160	11.16160		15.99	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,405.63480	1.40563	1,253.85920	1.25386	1,405.635	15.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	27.43480	0.02743	32.25920	0.03226	27.435	15.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,396.21240	1.39621	1,244.47680	1.24448	1,396.212	15.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	28.01240	0.02801	32.87680	0.03288	28.012	15.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,386.80180	1.38680	1,235.10660	1.23511	1,386.802	15.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	28.60180	0.02860	33.50660	0.03351	28.602	15.00	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.32000	11.32000	11.16330	11.16330		16.00	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	3,020.94180	3.02094	2,864.44850	2.86445	3,020.942	19.36	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.94180	0.00094	1.14850	0.00115	0.942	19.36	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	41.98470	0.04198	50.06080	0.05006	41.985	14.65	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,221.98470	1.22198	1,073.36080	1.07336	1,221.985	14.65	0.00	0	5,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.35080	11.35080	11.19310	11.19310		16.17	150,329,995.20	13,244	171,621.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,351.58810	3.35159	3,193.96310	3.19396	3,351.588	19.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.78810	0.00079	0.86310	0.00086	0.788	19.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,902.72610	2.90273	2,745.58350	2.74558	2,902.726	18.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	1.92610	0.00193	2.48350	0.00248	1.926	18.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,713.57890	2.71358	2,556.89600	2.55690	2,713.579	18.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	2.77890	0.00278	3.79600	0.00380	2.779	18.15	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,604.22710	2.60423	2,447.92500	2.44792	2,604.227	17.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	3.42710	0.00343	4.82500	0.00483	3.427	17.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,574.42760	2.57443	2,418.24770	2.41825	2,574.428	17.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	3.62760	0.00363	5.14770	0.00515	3.628	17.76	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,554.56750	2.55457	2,398.47360	2.39847	2,554.568	17.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	3.76750	0.00377	5.37360	0.00537	3.768	17.71	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,356.28340	2.35628	2,201.19030	2.20119	2,356.283	17.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	5.48340	0.00548	8.09030	0.00809	5.483	17.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	2,158.98180	2.15898	2,004.70780	2.00471	2,158.982	16.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	8.18180	0.00818	11.60780	0.01161	8.182	16.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,779.08070	1.77908	1,626.22500	1.62623	1,779.081	15.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	18.28070	0.01828	23.12500	0.02313	18.281	15.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,769.44830	1.76945	1,616.63140	1.61663	1,769.448	15.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	18.64830	0.01865	23.53140	0.02353	18.648	15.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,759.82320	1.75982	1,607.04470	1.60704	1,759.823	15.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	19.02320	0.01902	23.94470	0.02394	19.023	15.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,625.84060	1.62584	1,473.61230	1.47361	1,625.841	15.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	25.04060	0.02504	30.51230	0.03051	25.041	15.59	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Call	1,597.33590	1.59734	1,445.22860	1.44523	1,597.336	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	26.53590	0.02654	32.12860	0.03213	26.536	15.53	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,578.37750	1.57838	1,426.35130	1.42635	1,578.378	15.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	27.57750	0.02758	33.25130	0.03325	27.578	15.49	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,418.84140	1.41884	1,267.52800	1.26753	1,418.841	15.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	38.04140	0.03804	44.42800	0.04443	38.041	15.15	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,391.02150	1.39102	1,239.84010	1.23984	1,391.021	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	40.22150	0.04022	46.74010	0.04674	40.222	15.09	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,381.77210	1.38177	1,230.63590	1.23064	1,381.772	15.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	40.97210	0.04097	47.53590	0.04754	40.972	15.07	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	1,271.81660	1.27182	1,122.16450	1.12216	1,271.817	14.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	51.01660	0.05102	59.06450	0.05906	51.017	14.84	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Call	1,253.68900	1.25369	1,104.79090	1.10479	1,253.689	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	52.88900	0.05289	61.69090	0.06169	52.889	14.80	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	960.22240	0.96022	817.73970	0.81774	960.222	14.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	109.42240	0.10942	124.63970	0.12464	109.422	14.77	1,094,224.00	10,000	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Call	906.02910	0.90603	764.76250	0.76476	906.029	14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	125.22910	0.12523	141.66250	0.14166	125.229	14.79	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Call	860.83730	0.86084	720.69110	0.72069	860.837	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	140.03730	0.14004	157.59110	0.15759	140.037	14.80	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Call	853.42160	0.85342	713.46830	0.71347	853.422	14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Put	142.62160	0.14262	160.36830	0.16037	142.622	14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	846.03750	0.84604	706.28140	0.70628	846.038	14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	145.23750	0.14524	163.18140	0.16318	145.238	14.81	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	739.49330	0.73949	613.33380	0.61333	739.493	14.85	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	188.69330	0.18869	220.23380	0.22023	188.693	14.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Call	678.31110	0.67831	556.97640	0.55698	678.311	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	227.51110	0.22751	263.87640	0.26388	227.511	15.09	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	621.34250	0.62134	505.00170	0.50500	621.343	15.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	270.54250	0.27054	311.90170	0.31190	270.543	15.33	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	519.67180	0.51967	413.60880	0.41361	519.672	15.81	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Put	368.87180	0.36887	420.50880	0.42051	368.872	15.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	397.35300	0.39735	312.34980	0.31235	397.353	16.59	0.00	0	17,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	546.55300	0.54655	619.24980	0.61925	546.553	16.59	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	363.94570	0.36395	284.97950	0.28498	363.946	16.88	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	613.14570	0.61315	691.87950	0.69188	613.146	16.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	280.70650	0.28071	218.69150	0.21869	280.707	17.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	829.90650	0.82991	925.59150	0.92559	829.906	17.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	258.19520	0.25820	201.03640	0.20104	258.195	18.02	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	907.39520	0.90740	1,007.93640	1.00794	907.395	18.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	247.73470	0.24773	192.88410	0.19288	247.735	18.17	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Put	946.93470	0.94693	1,049.78410	1.04978	946.935	18.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	219.24840	0.21925	170.84650	0.17085	219.248	18.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,068.44840	1.06845	1,177.74650	1.17775	1,068.448	18.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	212.32930	0.21233	165.52990	0.16553	212.329	18.74	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,101.52930	1.10153	1,212.42990	1.21243	1,101.529	18.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	173.34420	0.17334	135.55010	0.13555	173.344	19.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,322.54420	1.32254	1,442.45010	1.44245	1,322.544	19.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	129.02130	0.12902	102.22360	0.10222	129.021	20.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,678.22130	1.67822	1,809.12360	1.80912	1,678.221	20.67	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			11.35980	11.35980	11.20190	11.20190		16.15	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,583.78560	2.58379	2,427.56410	2.42756	2,583.786	17.71	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	3.98560	0.00399	5.66410	0.00566	3.986	17.71	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	1,282.94240	1.28294	1,133.37170	1.13337	1,282.942	14.82	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	53.14240	0.05314	61.47170	0.06147	53.142	14.82	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	221.61380	0.22161	173.93470	0.17393	221.614	18.69	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,101.81380	1.10181	1,212.03470	1.21203	1,101.814	18.69	0.00	0	0.00

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	29/07/2014			Any day expiry	11.43420	11.43420		11.46250	11.46250		16.36	0.00	0	0.00
\$ / R	On	29/07/2014	11.10	Put	Any day expiry	347.43030	0.34743		0.00000	0.00000	347.430	15.49	68,742.00	201	201.00
\$ / R	On	29/07/2014	11.10	Call	Any day expiry	681.63030	0.68163		0.00000	0.00000	681.630	15.49	0.00	0	0.00
\$ / R	On	29/07/2014	12.09	Call	Any day expiry	331.96810	0.33197		0.00000	0.00000	331.968	18.05	68,742.00	201	201.00
\$ / R	On	29/07/2014	12.09	Put	Any day expiry	987.76810	0.98777		0.00000	0.00000	987.768	18.05	0.00	0	0.00
\$ / R	On	22/08/2014			Any day expiry	11.48170	11.48170		11.32000	11.32000		16.51	0.00	0	0.00
\$ / R	On	22/08/2014	9.99	Call	Any day expiry	1,561.96160	1.56196	1,407.96960	1.40797	1,561.962	15.33	0.00	0.00	0	0.00
\$ / R	On	22/08/2014	9.99	Put	Any day expiry	70.26160	0.07026	77.96960	0.07797	70.262	15.33	0.00	0.00	0	0.00
\$ / R	On	22/08/2014	10.00	Call	Any day expiry	1,552.98630	1.55299	1,399.02510	1.39903	1,552.986	15.32	0.00	0.00	0	0.00
\$ / R	On	22/08/2014	10.00	Put	Any day expiry	71.28630	0.07129	79.02510	0.07903	71.286	15.32	0.00	0.00	0	0.00
\$ / R	On	22/08/2014	10.01	Call	Any day expiry	1,544.02230	1.54402	1,390.09370	1.39009	1,544.022	15.30	0.00	0.00	0	0.00
\$ / R	On	22/08/2014	10.01	Put	Any day expiry	72.32230	0.07232	80.09370	0.08009	72.322	15.30	0.00	0.00	0	0.00
\$ / R	On	22/08/2014	10.33	Call	Any day expiry	1,264.87990	1.26488	1,121.26820	1.12127	1,264.880	14.78	0.00	0.00	0	0.00
\$ / R	On	22/08/2014	10.33	Put	Any day expiry	113.17990	0.11318	131.26820	0.13127	113.180	14.78	0.00	0.00	0	19,547.00
\$ / R	On	22/08/2014	12.07	Call	Any day expiry	386.99960	0.38700	320.76010	0.32076	387.000	17.94	0.00	0.00	0	19,547.00
\$ / R	On	22/08/2014	12.07	Put	Any day expiry	975.29960	0.97530	1,070.76010	1.07076	975.300	17.94	0.00	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future	11.52920	11.52920		11.36610	11.36610		16.47	345,876.00	30	13,080.00
\$ / R	On	15/09/2014	7.90	Call	Foreign Exchange Future	3,632.58390	3.63258	3,471.02660	3.47103	3,632.584	19.24	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	7.90	Put	Foreign Exchange Future	3.38390	0.00338	4.92660	0.00493	3.384	19.24	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	8.40	Call	Foreign Exchange Future	3,137.34610	3.13735	2,976.17120	2.97617	3,137.346	18.40	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	8.40	Put	Foreign Exchange Future	8.14610	0.00815	10.07120	0.01007	8.146	18.40	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	8.80	Put	Foreign Exchange Future	14.15700	0.01416	16.79510	0.01680	14.157	17.43	0.00	0.00	0	920.00
\$ / R	On	15/09/2014	8.80	Call	Foreign Exchange Future	2,743.35700	2.74336	2,582.89510	2.58290	2,743.357	17.43	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	8.88	Call	Foreign Exchange Future	2,664.97430	2.66497	2,504.67690	2.50468	2,664.974	17.24	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	8.88	Put	Foreign Exchange Future	15.77430	0.01577	18.57690	0.01858	15.774	17.24	0.00	0.00	0	26,804.00
\$ / R	On	15/09/2014	8.90	Call	Foreign Exchange Future	2,645.40480	2.64540	2,485.14980	2.48515	2,645.405	17.19	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	8.90	Put	Foreign Exchange Future	16.20480	0.01620	19.04980	0.01905	16.205	17.19	0.00	0.00	0	15,296.00
\$ / R	On	15/09/2014	9.00	Put	Foreign Exchange Future	18.52880	0.01853	21.59420	0.02159	18.529	16.95	0.00	0.00	0	35,000.00
\$ / R	On	15/09/2014	9.00	Call	Foreign Exchange Future	2,547.72880	2.54773	2,387.69420	2.38769	2,547.729	16.95	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	9.30	Call	Foreign Exchange Future	2,257.48410	2.25748	2,098.99930	2.09900	2,257.484	16.32	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	9.30	Put	Foreign Exchange Future	28.28410	0.02828	32.89930	0.03290	28.284	16.32	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	9.60	Call	Foreign Exchange Future	1,973.88830	1.97389	1,816.64240	1.81664	1,973.888	15.87	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	9.60	Put	Foreign Exchange Future	44.68830	0.04469	50.54240	0.05054	44.688	15.87	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	9.78	Put	Foreign Exchange Future	58.10440	0.05810	64.83410	0.06483	58.104	15.60	0.00	0.00	0	920.00
\$ / R	On	15/09/2014	9.78	Call	Foreign Exchange Future	1,807.30440	1.80730	1,650.93410	1.65093	1,807.304	15.60	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	9.90	Call	Foreign Exchange Future	1,698.08080	1.69808	1,542.37190	1.54237	1,698.081	15.42	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	9.90	Put	Foreign Exchange Future	68.88080	0.06888	76.27190	0.07627	68.881	15.42	0.00	0.00	0	6.00
\$ / R	On	15/09/2014	10.00	Call	Foreign Exchange Future	1,608.34030	1.60834	1,453.23990	1.45324	1,608.340	15.27	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	10.00	Put	Foreign Exchange Future	79.14030	0.07914	87.13990	0.08714	79.140	15.27	0.00	0.00	0	40,000.00
\$ / R	On	15/09/2014	10.19	Put	Foreign Exchange Future	102.27900	0.10228	111.63210	0.11163	102.279	14.98	0.00	0.00	0	2,870.00
\$ / R	On	15/09/2014	10.19	Call	Foreign Exchange Future	1,441.47900	1.44148	1,287.73210	1.28773	1,441.479	14.98	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	10.21	Call	Foreign Exchange Future	1,424.21860	1.42422	1,271.11570	1.27112	1,424.219	14.95	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	10.21	Put	Foreign Exchange Future	105.01860	0.10502	115.01570	0.11502	105.019	14.95	0.00	0.00	0	15,296.00
\$ / R	On	15/09/2014	10.23	Call	Foreign Exchange Future	1,407.02250	1.40702	1,255.09840	1.25510	1,407.023	14.92	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	10.23	Put	Foreign Exchange Future	107.82250	0.10782	118.99840	0.11900	107.823	14.92	0.00	0.00	0	23,934.00
\$ / R	On	15/09/2014	10.29	Put	Foreign Exchange Future	116.61320	0.11661	131.54420	0.13154	116.613	14.83	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	10.29	Call	Foreign Exchange Future	1,355.81320	1.35581	1,207.64420	1.20764	1,355.813	14.83	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	10.30	Call	Foreign Exchange Future	1,347.33750	1.34734	1,199.82330	1.19982	1,347.338	14.82	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	10.30	Put	Foreign Exchange Future	118.13750	0.11814	133.72330	0.13372	118.138	14.82	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	10.31	Call	Foreign Exchange Future	1,338.87630	1.33888	1,192.03060	1.19203	1,338.876	14.80	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	10.31	Put	Foreign Exchange Future	119.67630	0.11968	135.93060	0.13593	119.676	14.80	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	10.38	Put	Foreign Exchange Future	132.48430	0.13248	152.10350	0.15210	132.484	14.76	0.00	0.00	0	250.00
\$ / R	On	15/09/2014	10.38	Call	Foreign Exchange Future	1,281.68430	1.28168	1,138.20350	1.13820	1,281.684	14.76	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	10.50	Call	Foreign Exchange Future	1,189.94310	1.18994	1,049.01270	1.04901	1,189.943	14.84	0.00	0.00	0	0.00
\$ / R	On	15/09/2014	10.50	Put	Foreign Exchange Future	160.74310	0.16074	182.91270	0.18291	160.743	14.84	0.00	0.00	0	10,000.00
\$ / R	On	15/09/2014	10.95	Call	Foreign Exchange Future	881.71080	0.88171	762.19310	0.76219	881.711	15.16	0.00	0.00	0	6.00
\$ / R	On	15/09/2014	10.95	Put	Foreign Exchange Future	302.51080	0.30251	346.09310	0.34609	302.511	15.16	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Put	597.09180	0.59709		665.57220	0.66557	597.092	16.50	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Call	616.29180	0.61629		521.67220	0.52167	616.292	16.50	0.00	0	250.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	454.24530	0.45425		381.35820	0.38136	454.245	17.67	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	925.04530	0.92505		1,015.25820	1.01526	925.045	17.67	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	427.62600	0.42763		358.93710	0.35894	427.626	17.90	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	998.42600	0.99843		1,092.83710	1.09284	998.426	17.90	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Put	1,190.39310	1.19039		1,293.86690	1.29387	1,190.393	18.52	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Call	369.59310	0.36959		309.96690	0.30997	369.593	18.52	0.00	0	23,934.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Call	361.25610	0.36126		302.97810	0.30298	361.256	18.62	0.00	0	2,870.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Put	1,222.05610	1.22206		1,326.87810	1.32688	1,222.056	18.62	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Call	351.17460	0.35117		294.53840	0.29454	351.175	18.74	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Put	1,261.97460	1.26197		1,368.43840	1.36844	1,261.975	18.74	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	1,392.08000	1.39208		1,503.08560	1.50309	1,392.080	19.13	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	321.28000	0.32128		269.18560	0.26919	321.280	19.13	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	239.54480	0.23954		201.29930	0.20130	239.545	20.42	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	1,860.34480	1.86034		1,985.19930	1.98520	1,860.345	20.42	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry			11.62900	11.62900		11.46290	11.46290		16.68	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry	10.16	Call	1,587.41980	1.58742		1,431.68480	1.43168	1,587.420	15.15	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry	10.16	Put	118.41980	0.11842		128.78480	0.12878	118.420	15.15	0.00	0	3,882.00
\$ / R	On	04/11/2014	Any day expiry	11.91	Call	586.76920	0.58677		504.80020	0.50480	586.769	17.37	0.00	0	3,882.00
\$ / R	On	04/11/2014	Any day expiry	11.91	Put	867.76920	0.86777		951.90020	0.95190	867.769	17.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			11.70920	11.70920		11.53980	11.53980		16.92	409,822.00	35	335.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	3,717.64950	3.71765		3,550.90600	3.55091	3,717.650	18.52	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	8.44950	0.00845		11.10600	0.01111	8.450	18.52	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	3,276.30340	3.27630		3,109.95420	3.10995	3,276.303	17.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	17.10340	0.01710		20.15420	0.02015	17.103	17.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	3,227.33670	3.22734		3,061.10580	3.06111	3,227.337	17.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	18.13670	0.01814		21.30580	0.02131	18.137	17.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	3,178.42660	3.17843		3,012.31770	3.01232	3,178.427	17.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	19.22660	0.01923		22.51770	0.02252	19.227	17.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Call	2,741.28990	2.74129		2,576.48140	2.57648	2,741.290	16.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Put	32.08990	0.03209		36.68140	0.03668	32.090	16.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Call	2,267.26650	2.26727		2,106.55680	2.10656	2,267.266	15.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Put	58.06650	0.05807		66.75680	0.06676	58.066	15.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	2,175.67860	2.17568		2,015.75870	2.01576	2,175.679	15.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	66.47860	0.06648		75.95870	0.07596	66.479	15.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,820.02140	1.82002		1,663.86550	1.66387	1,820.021	15.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	110.82140	0.11082		124.06550	0.12407	110.821	15.47	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Call	1,501.82810	1.50183		1,350.38260	1.35038	1,501.828	15.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	172.62810	0.17263		190.58260	0.19058	172.628	15.13	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	1,406.15890	1.40616		1,263.15500	1.26316	1,406.159	15.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	196.95890	0.19696		223.35500	0.22335	196.959	15.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	1,071.35940	1.07136		948.12680	0.94813	1,071.359	15.45	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	362.15940	0.36216		408.32680	0.40833	362.159	15.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	824.66060	0.82466		725.73560	0.72574	824.661	16.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	615.46060	0.61546		685.93560	0.68594	615.461	16.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	641.31930	0.64132		560.51780	0.56052	641.319	17.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Put	932.11930	0.93212		1,020.71780	1.02072	932.119	17.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Call	638.14950	0.63815		557.71220	0.55771	638.149	17.56	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Put	938.94950	0.93895		1,027.91220	1.02791	938.949	17.56	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future			11.90330	11.90330		11.72790	11.72790		17.39	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	10.99	Put	393.63780	0.39364		441.47280	0.44147	393.638	15.72	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	10.99	Call	1,306.93780	1.30694		1,179.37280	1.17937	1,306.938	15.72	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.00	Call	1,300.98080	1.30098		1,173.67090	1.17367	1,300.981	15.73	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.00	Put	397.68080	0.39768		445.77090	0.44577	397.681	15.73	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.01	Call	1,295.05160	1.29505		1,167.99690	1.16800	1,295.052	15.75	0.00	0	0.00
\$ / R	On	16/03/2015	Foreign Exchange Future	11.01	Put	401.75160	0.40175		450.09690	0.45010	401.752	15.75	0.00	0	0.00

Contract Details		Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 24/01/2014		Any day expiry	11.11830	11.11830		10.97040	10.97040		14.73	222,366,000.00	200	0.00
\$ / R MAXI	On 24/01/2014	10.84	Call	27,830.00000	0.27830		13,525.87970	0.13526	27,830.000	14.73	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	10.84	Put	0.00000	0.00000		485.87970	0.00486	0.000	14.73	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	10.85	Call	26,830.00000	0.26830		12,612.15870	0.12612	26,830.000	14.73	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	10.85	Put	0.00000	0.00000		572.15870	0.00572	0.000	14.73	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	10.86	Call	25,830.00000	0.25830		11,712.75860	0.11713	25,830.000	14.73	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	10.86	Put	0.00000	0.00000		672.75860	0.00673	0.000	14.73	0.00	0	0.00
\$ / R MAXI	On 31/01/2014		Any day expiry	11.12290	11.12290		11.11000	11.11000		16.58	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	10.99	Call	18,289.95150	0.18290		0.00000	0.00000	18,289.951	16.88	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	10.99	Put	4,999.95150	0.05000		0.00000	0.00000	4,999.952	16.88	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	11.00	Call	17,589.48820	0.17589		0.00000	0.00000	17,589.488	16.85	5,918,000.00	400	200.00
\$ / R MAXI	On 31/01/2014	11.00	Put	5,299.48820	0.05299		0.00000	0.00000	5,299.488	16.85	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	11.01	Call	16,902.40900	0.16902		0.00000	0.00000	16,902.409	16.83	0.00	0	0.00
\$ / R MAXI	On 31/01/2014	11.01	Put	5,612.40900	0.05612		0.00000	0.00000	5,612.409	16.83	0.00	0	0.00
\$ / R MAXI	On 17/03/2014		Foreign Exchange Future	11.19670	11.19670		11.04280	11.04280		15.77	279,917.50	25	692.00
\$ / R MAXI	On 17/03/2014	10.33	Call	88,447.52620	0.88448		73,562.04140	0.73562	88,447.526	14.39	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	10.33	Put	1,777.52620	0.01778		2,282.04140	0.02282	1,777.526	14.39	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	10.49	Call	73,968.86070	0.73969		59,318.06720	0.59318	73,968.861	14.39	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	10.49	Put	3,298.86070	0.03299		4,038.06720	0.04038	3,298.861	14.39	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	10.50	Call	73,090.98130	0.73091		58,459.19740	0.58459	73,090.981	14.39	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	10.50	Put	3,420.98130	0.03421		4,179.19740	0.04179	3,420.981	14.39	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	10.51	Call	72,216.68960	0.72217		57,638.81890	0.57639	72,216.690	14.39	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	10.51	Put	3,546.68960	0.03547		4,358.81890	0.04359	3,546.690	14.39	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	10.88	Call	43,850.27960	0.43850		31,753.82960	0.31754	43,850.280	14.97	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	10.88	Put	12,180.27960	0.12180		15,473.82960	0.15474	12,180.280	14.97	0.00	0	160.00
\$ / R MAXI	On 13/06/2014		Foreign Exchange Future	11.35080	11.35080		11.19310	11.19310		16.17	0.00	0	207.00
\$ / R MAXI	On 13/06/2014	10.69	Call	81,685.02400	0.81685		68,050.17820	0.68050	81,685.024	14.82	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	10.69	Put	15,605.02400	0.15605		17,740.17820	0.17740	15,605.024	14.82	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	10.70	Call	80,963.94920	0.80964		67,416.89790	0.67417	80,963.949	14.82	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	10.70	Put	15,883.94920	0.15884		18,106.89790	0.18107	15,883.949	14.82	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	10.71	Call	80,246.35050	0.80246		66,788.36510	0.66788	80,246.350	14.82	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	10.71	Put	16,166.35050	0.16166		18,478.36510	0.18478	16,166.351	14.82	0.00	0	0.00
\$ / R MAXI	On 15/09/2014		Foreign Exchange Future	11.52920	11.52920		11.36610	11.36610		16.47	0.00	0	1.00
\$ / R MAXI	On 15/09/2014	10.64	Call	108,783.67300	1.08784		95,010.07180	0.95010	108,783.673	14.94	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	10.64	Put	19,863.67300	0.19864		22,400.07180	0.22400	19,863.673	14.94	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	10.65	Call	108,075.40990	1.08075		94,325.62810	0.94326	108,075.410	14.95	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	10.65	Put	20,155.40990	0.20155		22,715.62810	0.22716	20,155.410	14.95	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	10.66	Call	107,369.98540	1.07370		93,643.84350	0.93644	107,369.985	14.96	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	10.66	Put	20,449.98540	0.20450		23,033.84350	0.23034	20,449.985	14.96	0.00	0	0.00
£ / R	On 17/03/2014		Foreign Exchange Future	18.46440	18.46440		18.33340	18.33340		15.68	13,700,584.80	742	34,055.00
£ / R	On 17/03/2014	10.40	Call	8,064.40000	0.80644		0.00000	0.00000	8,064.400	26.01	0.00	0	0.00
£ / R	On 17/03/2014	10.40	Put	0.00000	0.00000		0.00000	0.00000	0.000	26.01	0.00	0	0.00
£ / R	On 17/03/2014	12.85	Call	5,614.44020	0.56144		5,483.44360	5.48344	5,614.440	26.01	0.00	0	0.00
£ / R	On 17/03/2014	12.85	Put	0.04020	0.00004		0.04360	0.00004	0.040	26.01	0.00	0	327.00
£ / R	On 17/03/2014	13.00	Call	5,464.46070	0.54646		5,333.45210	5.33345	5,464.461	25.87	0.00	0	0.00
£ / R	On 17/03/2014	13.00	Put	0.06070	0.00006		0.05210	0.00005	0.061	25.87	0.00	0	327.00
£ / R	On 17/03/2014	14.25	Call	4,214.86440	0.42148		4,083.62980	4.08363	4,214.864	22.61	0.00	0	0.00
£ / R	On 17/03/2014	14.25	Put	0.46440	0.00046		0.22980	0.00023	0.464	22.61	0.00	0	327.00
£ / R	On 17/03/2014	14.29	Call	4,174.89500	0.41749		4,043.64120	4.04364	4,174.895	22.50	0.00	0	0.00
£ / R	On 17/03/2014	14.29	Put	0.49500	0.00050		0.24120	0.00024	0.495	22.50	0.00	0	0.00
£ / R	On 17/03/2014	14.30	Call	4,164.90300	0.41649		4,033.64410	4.03364	4,164.903	22.48	0.00	0	0.00
£ / R	On 17/03/2014	14.30	Put	0.50300	0.00050		0.24410	0.00024	0.503	22.48	0.00	0	0.00
£ / R	On 17/03/2014	14.31	Call	4,154.91110	0.41549		4,023.64710	4.02365	4,154.911	22.45	0.00	0	0.00
£ / R	On 17/03/2014	14.31	Put	0.51110	0.00051		0.24710	0.00025	0.511	22.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	3,965.09220	3.96509	3,833.71170	3.83371	3,965.092	21.95	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	0.69220	0.00069	0.31170	0.00031	0.692	21.95	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Call	3,067.15460	3.06715	2,935.06850	2.93507	3,067.155	19.49	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Put	2.75460	0.00275	1.66850	0.00167	2.755	19.49	0.00	0	7,500.00
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Call	1,500.50880	1.50051	1,363.90130	1.36390	1,500.509	15.41	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Put	36.10880	0.03611	30.50130	0.03050	36.109	15.41	0.00	0	300.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.00	Call	684.19200	0.68419	548.94560	0.54895	684.192	14.97	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.00	Put	219.79200	0.21979	215.54560	0.21555	219.792	14.97	0.00	0	300.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Call	464.18650	0.46419	344.93560	0.34494	464.187	15.54	2,181,676.55	4,700	4,700.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Put	399.78650	0.39979	411.53560	0.41154	399.787	15.54	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.72	Call	334.65410	0.33465	0.00000	0.00000	334.654	16.11	4,685,157.40	14,000	7,000.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.72	Put	590.25410	0.59025	0.00000	0.00000	590.254	16.11	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future			18.70590	18.70590	15.56990	15.56990		15.68	1,777,060.50	95	4,846.00
£ / R	On	13/06/2014	Foreign Exchange Future	15.00	Call	3,726.59530	3.72660	993.65160	0.99365	3,726.595	18.64	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	15.00	Put	20.69530	0.02070	423.75160	0.42375	20.695	18.64	0.00	0	1,123.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Call	2,709.23810	2.70924	353.93940	0.35394	2,709.238	15.90	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Put	43.33810	0.04334	824.03940	0.82404	43.338	15.90	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Call	2,699.55820	2.69956	349.20490	0.34920	2,699.558	15.87	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Put	43.65820	0.04366	829.30490	0.82930	43.658	15.87	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Call	2,689.88100	2.68988	344.50210	0.34450	2,689.881	15.85	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Put	43.98100	0.04398	834.60210	0.83460	43.981	15.85	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.50	Call	2,267.08910	2.26709	170.36630	0.17037	2,267.089	14.68	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.50	Put	61.18910	0.06119	1,100.46630	1.10047	61.189	14.68	0.00	0	1,123.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.65	Call	2,124.59250	2.12459	126.22930	0.12623	2,124.593	14.29	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.65	Put	68.69250	0.06869	1,206.32930	1.20633	68.693	14.29	0.00	0	25,500.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.88	Call	1,910.33430	1.91033	91.42520	0.09143	1,910.334	13.78	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.88	Put	84.43430	0.08443	1,401.52520	1.40153	84.434	13.78	0.00	0	50.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.90	Call	1,141.88040	1.14188	27.53560	0.02754	1,141.880	14.66	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.90	Put	335.98040	0.33598	2,357.63560	2.35764	335.980	14.66	0.00	0	4,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	18.45	Call	840.19290	0.84019	0.00000	0.00000	840.193	15.36	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	18.45	Put	584.29290	0.58429	0.00000	0.00000	584.293	15.36	233,717.16	400	400.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.80	Call	392.76160	0.39276	4.85130	0.00485	392.762	17.40	0.00	0	12,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.80	Put	1,486.86160	1.48686	4,234.95130	4.23495	1,486.862	17.40	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future			18.98530	18.98530	18.84130	18.84130		16.09	569,559.00	30	320.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.84	Call	2,311.42860	2.31143	2,155.07530	2.15508	2,311.429	14.62	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.84	Put	166.12860	0.16613	153.77530	0.15378	166.129	14.62	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.85	Call	2,302.71500	2.30272	2,146.23240	2.14623	2,302.715	14.60	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.85	Put	167.41500	0.16741	154.93240	0.15493	167.415	14.60	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.86	Call	2,294.01020	2.29401	2,137.39770	2.13740	2,294.010	14.59	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.86	Put	168.71020	0.16871	156.09770	0.15610	168.710	14.59	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future			19.26540	19.26540	19.11200	19.11200		16.43	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.54	Call	2,100.75790	2.10076	1,946.36960	1.94637	2,100.758	14.71	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.54	Put	375.35790	0.37536	374.36960	0.37437	375.358	14.71	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.55	Call	2,093.81880	2.09382	1,939.42100	1.93942	2,093.819	14.72	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.55	Put	378.41880	0.37842	377.42100	0.37742	378.419	14.72	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.56	Call	2,086.90100	2.08690	1,932.48850	1.93249	2,086.901	14.72	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.56	Put	381.50100	0.38150	380.48850	0.38049	381.501	14.72	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry			19.40280	19.40280	19.10000	19.10000		16.49	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	18.22	Call	1,822.12360	1.82212	0.00000	0.00000	1,822.124	15.15	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	18.22	Put	639.32360	0.63932	0.00000	0.00000	639.324	15.15	6,218,373.05	9,605	9,605.00
£ / R	On	23/01/2015	Any day expiry	19.09	Call	1,396.22850	1.39623	0.00000	0.00000	1,396.229	16.11	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.09	Put	1,083.42850	1.08343	0.00000	0.00000	1,083.429	16.11	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.10	Call	1,392.09620	1.39210	0.00000	0.00000	1,392.096	16.12	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.10	Put	1,089.29620	1.08930	0.00000	0.00000	1,089.296	16.12	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.11	Call	1,387.98570	1.38799	0.00000	0.00000	1,387.986	16.13	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.11	Put	1,095.18570	1.09519	0.00000	0.00000	1,095.186	16.13	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	21.04	Call	797.44450	0.79744	0.00000	0.00000	797.444	18.33	6,218,373.05	9,605	9,605.00

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 23/01/2015	Any day expiry	21.04	Put	2,434.64450		2.43464		0.00000	0.00000	2,434.645	18.33	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10947		0.10947		0.10664	0.10664		14.04	0.00	0	120.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,948.64380		0.01949	1,666.28340	0.01666	1,948.644	20.24	20.24	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	1.24380		0.00001	2.18340	0.00002	1.244	20.24	20.24	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	957.32870		0.00957	678.59970	0.00679	957.329	14.04	14.04	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	9.92870		0.00010	14.49970	0.00014	9.929	14.04	14.04	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	231.37030		0.00231	115.65080	0.00116	231.370	15.54	15.54	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	283.97030		0.00284	451.55080	0.00452	283.970	15.54	15.54	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.11104		0.11104	0.10815	0.10815		14.74	14.74	0.00	0	12,859.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	2,117.44550		0.02117	1,829.62570	0.01830	2,117.445	18.13	18.13	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	13.34550		0.00013	15.02570	0.00015	13.345	18.13	18.13	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	1,164.17290		0.01164	918.35980	0.00918	1,164.173	14.74	14.74	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	60.07290		0.00060	103.75980	0.00104	60.073	14.74	14.74	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	506.93260		0.00507	364.91950	0.00365	506.933	16.60	16.60	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	402.83260		0.00403	550.31950	0.00550	402.833	16.60	16.60	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			15.32100		15.32100	15.08910	15.08910			13.04	18,339,237.00	1,197	92,445.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,832.05200		2.83205	2,600.37280	2.60037	2,832.052	19.94	19.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	1.05200		0.00105	1.27280	0.00127	1.052	19.94	19.94	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,822.06690		2.82207	2,590.39210	2.59039	2,822.067	19.90	19.90	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1.06690		0.00107	1.29210	0.00129	1.067	19.90	19.90	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,812.08190		2.81208	2,580.41170	2.58041	2,812.082	19.85	19.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	1.08190		0.00108	1.31170	0.00131	1.082	19.85	19.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,672.31930		2.67232	2,440.72380	2.44072	2,672.319	19.25	19.25	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1.31930		0.00132	1.62380	0.00162	1.319	19.25	19.25	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,472.76180		2.47276	2,241.31820	2.24132	2,472.762	18.40	18.40	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1.76180		0.00176	2.21820	0.00222	1.762	18.40	18.40	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	319.26890		0.31927	454.06600	0.45407	319.269	13.19	13.19	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	290.26890		0.29027	193.16600	0.19317	290.269	13.19	13.19	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.53170		15.53170	15.29370	15.29370			14.12	12,658,335.50	815	22,383.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,790.35210		1.79035	1,562.87340	1.56287	1,790.352	13.94	13.94	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	48.65210		0.04865	59.17340	0.05917	48.652	13.94	13.94	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,780.86120		1.78086	1,553.91350	1.55391	1,780.861	13.91	13.91	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	49.16120		0.04916	60.21350	0.06021	49.161	13.91	13.91	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,771.37740		1.77138	1,544.96870	1.54497	1,771.377	13.88	13.88	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	49.67740		0.04968	61.26870	0.06127	49.677	13.88	13.88	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,733.49900		1.73350	1,509.34300	1.50934	1,733.499	13.77	13.77	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	51.79900		0.05180	65.64300	0.06564	51.799	13.77	13.77	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	911.57920		0.91158	746.86350	0.74686	911.579	13.28	13.28	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	229.87920		0.22988	303.16350	0.30316	229.879	13.28	13.28	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	289.26540		0.28927	228.15130	0.22815	289.265	16.00	16.00	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,157.56540		1.15757	1,334.45130	1.33445	1,157.565	16.00	16.00	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.77770		15.77770	15.53160	15.53160			14.98	1,845,990.90	117	870.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,613.15540		1.61316	1,409.11690	1.40912	1,613.155	13.73	13.73	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	175.45540		0.17546	217.51690	0.21752	175.455	13.73	13.73	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	177.59160		0.17759	220.02340	0.22002	177.592	13.73	13.73	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,605.29160		1.60529	1,401.62340	1.40162	1,605.292	13.73	13.73	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,597.44650		1.59745	1,394.14680	1.39415	1,597.446	13.73	13.73	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	179.74650		0.17975	222.54680	0.22255	179.747	13.73	13.73	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			16.02760		16.02760	15.77140	15.77140			15.43	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,451.74570		2.45175	2,220.37050	2.22037	2,451.746	14.18	14.18	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	114.14570		0.11415	138.97050	0.13897	114.146	14.18	14.18	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,442.98480		2.44298	2,211.83750	2.21184	2,442.985	14.17	14.17	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	115.38480		0.11538	140.43750	0.14044	115.385	14.17	14.17	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,434.23450		2.43423	2,203.31340	2.20331	2,434.235	14.17	14.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	116.63450	0.11663		141.91340	0.14191		116.635	14.17	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.29770	16.29770		16.03300	16.03300			16.00	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	433.53460	0.43353		510.49950	0.51050		433.535	14.52	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,791.23460	1.79123		1,603.49950	1.60350		1,791.235	14.52	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,784.80520	1.78481		1,597.46380	1.59746		1,784.805	14.52	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	437.10520	0.43711		514.46380	0.51446		437.105	14.52	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,778.38770	1.77839		1,591.44610	1.59145		1,778.388	14.53	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	440.68770	0.44069		518.44610	0.51845		440.688	14.53	0.00	0	0.00
2025	On 06/02/2014	Bond Future			109.93037	109.93037		110.31359	110.31359				0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	1,059.63000	1.05963		676.41000	0.67641		1,059.630		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	1,069.63000	1.06963		686.41000	0.68641		1,069.630		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	1,079.63000	1.07963		696.41000	0.69641		1,079.630		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.64035	107.64035		107.74184	107.74184				0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	650.35000	0.65035		751.84000	0.75184		650.350		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	640.35000	0.64035		741.84000	0.74184		640.350		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	630.35000	0.63035		731.84000	0.73184		630.350		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			113.45819	113.45819		113.46011	113.46011				0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,468.19000	3.46819		3,470.11000	3.47011		3,468.190		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	3,458.19000	3.45819		3,460.11000	3.46011		3,458.190		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	3,448.19000	3.44819		3,450.11000	3.45011		3,448.190		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
AL37	On 06/02/2014	Index Future			407.96600	407.96600		409.28900	409.28900				0.00	0	0.00
AL37	On 08/05/2014	Index Future			413.39000	413.39000		414.73100	414.73100				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			478.33200	478.33200		480.14500	480.14500				0.00	0	1.00
AL7T	On 08/05/2014	Index Future			484.69200	484.69200		486.52900	486.52900				0.00	0	0.00
ALBI	On 06/02/2014	Index Future			431.37700	431.37700		433.11300	433.11300				0.00	0	723.00
ALBI	On 08/05/2014	Index Future			437.11300	437.11300		438.87200	438.87200				0.00	0	118.00
ALBI	On 07/08/2014	Index Future			443.26600	443.26600		445.05200	445.05200				0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.71370	9.71370		9.67950	9.67950			11.81	5,536,809.00	570	9,653.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	299.49300	0.29949		278.57960	0.27858		299.493	11.34	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	75.79300	0.07579		89.07960	0.08908		75.793	11.34	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	292.82290	0.29282		272.25050	0.27225		292.823	11.36	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	79.12290	0.07912		92.75050	0.09275		79.123	11.36	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	286.24700	0.28625		266.01760	0.26602		286.247	11.38	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	82.54700	0.08255		96.51760	0.09652		82.547	11.38	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.79150	9.79150		9.75380	9.75380			11.97	0.00	0	1,635.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	667.46890	0.66747		637.49190	0.63749		667.469	11.81	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	75.96890	0.07597		83.69190	0.08369		75.969	11.81	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	335.40970		0.33541		316.32690	0.31633	335.410	11.94		0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	243.90970		0.24391		262.52690	0.26253	243.910	11.94	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	247.69090		0.24769		234.03350	0.23403	247.691	12.11	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	346.19090		0.34619		370.23350	0.37023	346.191	12.11	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	243.77610		0.24378		230.31020	0.23031	243.776	12.12	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	352.27610		0.35228		376.51020	0.37651	352.276	12.12	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	239.91540		0.23992		226.63710	0.22664	239.915	12.14	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	358.41540		0.35842		382.83710	0.38284	358.415	12.14	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	60.01300		0.06001		56.32930	0.05633	60.013	13.27	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	968.51300		0.96851		1,002.52930	1.00253	968.513	13.27	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.88610		9.88610		9.84580	9.84580		12.14	0.00	0	2,750.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	571.20350		0.57120		546.81960	0.54682	571.203	12.02	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	225.10350		0.22510		241.01960	0.24102	225.103	12.02	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	228.95430		0.22895		245.04480	0.24504	228.954	12.03	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	565.05430		0.56505		540.84480	0.54084	565.054	12.03	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	558.94720		0.55895		534.91230	0.53491	558.947	12.03	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	232.84720		0.23285		249.11230	0.24911	232.847	12.03	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.98390		9.98390		9.93880	9.93880		12.31	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	669.77980		0.66978		643.45590	0.64346	669.780	12.15	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	275.87980		0.27588		294.65590	0.29466	275.880	12.15	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	663.76630		0.66377		637.61370	0.63761	663.766	12.16	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	279.86630		0.27987		298.81370	0.29881	279.866	12.16	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	657.78860		0.65779		631.80750	0.63181	657.789	12.16	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	283.88860		0.28389		303.00750	0.30301	283.889	12.16	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.09120		10.09120		9.93040	9.93040		16.02	252,280.00	25	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	321.76160		0.32176		215.29740	0.21530	321.762	15.82	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	170.56160		0.17056		224.89740	0.22490	170.562	15.82	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	316.08970		0.31609		210.63860	0.21064	316.090	15.83	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	174.88970		0.17489		230.23860	0.23024	174.890	15.83	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	310.48520		0.31049		206.39280	0.20639	310.485	15.85	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	179.28520		0.17929		235.99280	0.23599	179.285	15.85	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.20950		10.20950		10.04460	10.04460		15.08	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	575.99490		0.57599		454.61030	0.45461	575.995	14.61	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	206.49490		0.20649		250.01030	0.25001	206.495	14.61	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	569.90360		0.56990		449.12710	0.44913	569.904	14.62	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	210.40360		0.21040		254.52710	0.25453	210.404	14.62	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	563.85520		0.56386		443.69400	0.44369	563.855	14.63	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	214.35520		0.21436		259.09400	0.25909	214.355	14.63	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			451.69520		451.69520		-370.09480	-370.09480			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,031.41700		1,031.41700		957.45850	957.45850			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,115.43080		1,115.43080		1,040.04300	1,040.04300			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			152.91940		152.91940		151.03670	151.03670			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			561.38770		561.38770		436.66400	436.66400			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			1,005.97780		1,005.97780		927.13420	927.13420			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			137.99920		137.99920		125.00000	125.00000			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.51530		12.51530		12.25740	12.25740		14.76	0.00	0	469.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	1,239.46460		1.23946	984.26280	0.98426		1,239.465	16.29	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	14.16460		0.01416	16.86280	0.01686		14.165	16.29	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	1,229.78340		1.22978	974.56880	0.97457		1,229.783	16.25	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	14.48340		0.01448	17.16880	0.01717		14.483	16.25	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	1,220.10990		1.22011	964.88110	0.96488		1,220.110	16.20	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	14.80990		0.01481	17.48110	0.01748		14.810	16.20	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.69820	12.69820		12.43340	12.43340			14.87	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	1,176.49420		1.17649	941.21210	0.94121		1,176.494	13.36	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	68.29420		0.06829	97.81210	0.09781		68.294	13.36	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	1,168.11410		1.16811	933.46760	0.93347		1,168.114	13.37	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	69.91410		0.06991	100.06760	0.10007		69.914	13.37	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	1,159.76210		1.15976	925.76110	0.92576		1,159.762	13.38	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	71.56210		0.07156	102.36110	0.10236		71.562	13.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.84950	1.84950		1.82740	1.82740			15.70	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,617.18790		0.16172	1,402.68850	0.14027		1,617.188	14.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	22.18790		0.00222	28.68850	0.00287		22.188	14.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,523.65640		0.15237	1,308.84750	0.13088		1,523.656	14.83	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	28.65640		0.00287	34.84750	0.00348		28.656	14.83	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,431.59920		0.14316	1,218.57930	0.12186		1,431.599	14.85	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	36.59920		0.00366	44.57930	0.00446		36.599	14.85	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.87070	1.87070		1.84810	1.84810			16.23	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,921.68030		0.19217	1,707.20850	0.17072		1,921.680	15.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	114.68030		0.01147	126.20850	0.01262		114.680	15.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,836.15080		0.18362	1,624.04470	0.16240		1,836.151	14.96	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	129.15080		0.01292	143.04470	0.01430		129.151	14.96	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,753.69760		0.17537	1,542.57100	0.15426		1,753.698	14.98	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	146.69760		0.01467	161.57100	0.01616		146.698	14.98	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.16063	114.16063		114.16266	114.16266			0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,170.63000		3.17063	3,172.66000	3.17266		3,170.630	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	3,160.63000		3.16063	3,162.66000	3.16266		3,160.630	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	3,150.63000		3.15063	3,152.66000	3.15266		3,150.630	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.92866	82.27807		9.86978	82.70102			0.00	0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000		0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	2,858.10000	2.85810		2,435.15000	2.43515		2,858.100	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000		0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	2,782.57000	2.78257		2,359.62000	2.35962		2,782.570	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000	0.00000		0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	2,707.15000	2.70715		2,284.20000	2.28420		2,707.150	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future			10.05405	79.58974		9.99315	80.01848			0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000	0.00000		0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	3,736.47000	3.73647		3,307.73000	3.30773		3,736.470	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000	0.00000		0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	3,661.18000	3.66118		3,232.44000	3.23244		3,661.180	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 08/05/2014	Bond Future	9.56	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	3,585.99000	3.58599	3,157.25000	3.15725	3,585.990		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			430.94900	430.94900	432.62900	432.62900			0.00	0	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	90,410.00000	9.04100	73,610.00000	7.36100	90,410.000		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	90,510.00000	9.05100	73,710.00000	7.37100	90,510.000		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	90,610.00000	9.06100	73,810.00000	7.38100	90,610.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			436.67900	436.67900	438.38200	438.38200			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	53,110.00000	5.31100	36,080.00000	3.60800	53,110.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	53,210.00000	5.32100	36,180.00000	3.61800	53,210.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	53,310.00000	5.33100	36,280.00000	3.62800	53,310.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			442.82600	442.82600	444.55500	444.55500			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	171,640.00000	17.16400	154,350.00000	15.43500	171,640.000		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	171,740.00000	17.17400	154,450.00000	15.44500	171,740.000		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	171,840.00000	17.18400	154,550.00000	15.45500	171,840.000		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			200.57000	200.57000	200.86200	200.86200			64,182,400.00	32	1,321.00
IGOV	On 08/05/2014	Index Future			203.26200	203.26200	203.55800	203.55800			46,750,260.00	23	30.00
IGOV	On 07/08/2014	Index Future			206.14800	206.14800	206.44900	206.44900			0.00	0	0.00
IGOV	On 06/11/2014	Index Future			209.21600	209.21600	209.52100	209.52100			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			543.74700	543.74700	544.45300	544.45300			0.00	0	190.00
ILBI	On 08/05/2014	Index Future			551.07300	551.07300	551.78900	551.78900			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			558.96000	558.96000	559.69000	559.69000			0.00	0	20.00
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			5.36000	94.64000	5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.42000	94.58000	5.34000	94.66000			23,641,250.00	1,000	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.63000	94.37000	5.51000	94.49000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.73000	94.27000	5.75000	94.25000			0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.00000	94.00000	5.84000	94.16000			0.00	0	1,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			6.10000	93.90000	5.99000	94.01000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.37000	93.63000	6.22000	93.78000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.72000	93.28000	6.49000	93.51000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.98000	93.02000	6.77000	93.23000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.24000	92.76000	7.06000	92.94000			46,347,500.00	2,000	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.48000	92.52000	7.31000	92.69000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.71000	92.29000		7.55000	92.45000			0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	9.20580	9.20580		9.18550	9.18550		10.69	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	1,066.74560	1.06675		1,046.15600	1.04616	1,066.746	13.19	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	0.94560	0.00095		0.65600	0.00066	0.946	13.19	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	1,056.79680	1.05680		1,036.19340	1.03619	1,056.797	13.16	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	0.99680	0.00100		0.69340	0.00069	0.997	13.16	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	1,046.85080	1.04685		1,026.23300	1.02623	1,046.851	13.12	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	1.05080	0.00105		0.73300	0.00073	1.051	13.12	0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.27530	9.27530		9.25370	9.25370		12.16	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.44	Call	866.94380	0.86694		842.79690	0.84280	866.944	11.97	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.44	Put	31.64380	0.03164		29.09690	0.02910	31.644	11.97	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.45	Call	857.95770	0.85796		833.71830	0.83372	857.958	11.97	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.45	Put	32.65770	0.03266		30.01830	0.03002	32.658	11.97	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.46	Call	848.99740	0.84900		824.66360	0.82466	848.997	11.96	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.46	Put	33.69740	0.03370		30.96360	0.03096	33.697	11.96	0.00	0	0.00
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future	1.36830	1.36830		1.36640	1.36640			0.00	0	575.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.36830	1.36830		1.36640	1.36640			0.00	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	9.19900	9.19900	0.10868	9.44280	9.44280		14.88	0.00	0	1,250.00
R / ¥EN	On 17/03/2014	10.04	Call	128.45160	0.01285	0.10868	248.12510	0.02481	128.452	14.64	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.04	Put	8,538.45160	0.85385	0.10868	6,220.12510	0.62201	8,538.452	14.64	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.05	Call	124.20830	0.01242	0.10868	241.12350	0.02411	124.208	14.67	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.05	Put	8,634.20830	0.86342	0.10868	6,313.12350	0.63131	8,634.208	14.67	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.06	Call	120.10680	0.01201	0.10868	234.34430	0.02343	120.107	14.69	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.06	Put	8,730.10680	0.87301	0.10868	6,406.34430	0.64063	8,730.107	14.69	0.00	0	0.00
R023	On 06/02/2014		Bond Future	8.29733	100.06930		8.23325	100.46361			0.00	0	11,257.00
R023	On 06/02/2014	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	2,859.91000	2.85991		2,465.60000	2.46560	2,859.910		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.85	Put	2,796.23000	2.79623		2,401.92000	2.40192	2,796.230		0.00	0	0.00
R023	On 06/02/2014	7.86	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.86	Put	2,732.59000	2.73259		2,338.28000	2.33828	2,732.590		0.00	0	0.00
R023	On 08/05/2014		Bond Future	8.41166	97.88299		8.34491	97.88269			17,546,938.20	180	330.00
R023	On 08/05/2014	7.59	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	7.59	Put	5,071.66000	5.07166		4,671.96000	4.67196	5,071.660		0.00	0	0.00
R023	On 08/05/2014	7.60	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	7.60	Put	5,007.91000	5.00791		4,608.21000	4.60821	5,007.910		0.00	0	0.00
R023	On 08/05/2014	7.61	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	7.61	Put	4,944.21000	4.94421		4,544.51000	4.54451	4,944.210		0.00	0	0.00
R157	On 06/02/2014		Bond Future	6.49150	115.95882		6.38606	116.12696		2.26	0.00	0	32,412.00
R157	On 06/02/2014	5.64	Call	0.36000	0.00036		1.49000	0.00149	0.360	2.21	0.00	0	0.00
R157	On 06/02/2014	5.64	Put	1,368.29000	1.36829		1,201.28000	1.20128	1,368.290	2.21	0.00	0	0.00
R157	On 06/02/2014	5.65	Call	0.40000	0.00040		1.64000	0.00164	0.400	2.21	0.00	0	0.00
R157	On 06/02/2014	5.65	Put	1,352.13000	1.35213		1,185.23000	1.18523	1,352.130	2.21	0.00	0	0.00
R157	On 06/02/2014	5.66	Call	0.45000	0.00045		1.81000	0.00181	0.450	2.21	0.00	0	0.00
R157	On 06/02/2014	5.66	Put	1,335.99000	1.33599		1,169.21000	1.16921	1,335.990	2.21	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.71797	110.69250		6.59083	110.86305		2.22	0.00	0	0.00
R157	On 08/05/2014	5.19	Call	28.54000	0.02854		39.80000	0.03980	28.540	2.15	0.00	0	0.00
R157	On 08/05/2014	5.19	Put	2,103.60000	2.10360		1,944.31000	1.94431	2,103.600	2.15	0.00	0	0.00
R157	On 08/05/2014	5.20	Call	29.26000	0.02926		40.76000	0.04076	29.260	2.15	0.00	0	0.00
R157	On 08/05/2014	5.20	Put	2,090.56000	2.09056		1,931.51000	1.93151	2,090.560	2.15	0.00	0	0.00
R157	On 08/05/2014	5.21	Call	30.01000	0.03001		41.74000	0.04174	30.010	2.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.21	Put	2,077.55000	2.07755		1,918.73000	1.91873	2,077.550	2.15	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.96024	112.25173		6.80125	112.42506		1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	509.50000	0.50950		591.45000	0.59145	509.500	1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	749.71000	0.74971		658.33000	0.65833	749.710	1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	514.60000	0.51460		597.04000	0.59704	514.600	1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	743.89000	0.74389		653.00000	0.65300	743.890	1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	519.73000	0.51973		602.65000	0.60265	519.730	1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	738.10000	0.73810		647.69000	0.64769	738.100	1.90	0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.27449	107.09983		7.06472	107.27604		1.67	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	268.45000	0.26845		322.35000	0.32235	268.450	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,184.61000	1.18461		1,062.30000	1.06230	1,184.610	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	270.80000	0.27080		325.05000	0.32505	270.800	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,178.45000	1.17845		1,056.49000	1.05649	1,178.450	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	273.17000	0.27317		327.75000	0.32775	273.170	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,172.32000	1.17232		1,050.69000	1.05069	1,172.320	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			8.56560	116.37917		8.49642	116.96922		13.75	98,922,294.50	850	62,238.00
R186	On 06/02/2014	Bond Future	7.74	Call	8.13000	0.00813		19.03000	0.01903	8.130	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,335.73000	7.33573		6,756.58000	6.75658	7,335.730	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	8.90000	0.00890		20.62000	0.02062	8.900	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,243.90000	7.24390		6,665.57000	6.66557	7,243.900	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	9.74000	0.00974		22.33000	0.02233	9.740	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,152.23000	7.15223		6,574.77000	6.57477	7,152.230	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	2,138.72000	2.13872		2,607.12000	2.60712	2,138.720	13.87	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	586.48000	0.58648		464.83000	0.46483	586.480	13.87	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.67566	117.92655		8.60386	118.52467		14.53	24,764,575.50	210	950.00
R186	On 08/05/2014	Bond Future	7.09	Call	266.94000	0.26694		317.84000	0.31784	266.940	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,563.90000	14.56390		14,016.68000	14.01668	14,563.900	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	272.89000	0.27289		324.70000	0.32470	272.890	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,472.11000	14.47211		13,925.80000	13.92580	14,472.110	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	278.94000	0.27894		331.68000	0.33168	278.940	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,380.53000	14.38053		13,835.15000	13.83515	14,380.530	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	617.21000	0.61721		716.10000	0.71610	617.210	14.15	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	10,989.35000	10.98935		10,490.12000	10.49012	10,989.350	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	2,151.09000	2.15109		2,391.81000	2.39181	2,151.090	14.43	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	5,762.15000	5.76215		5,404.75000	5.40475	5,762.150	14.43	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,981.90000	2.98190		3,277.46000	3.27746	2,981.900	14.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,453.03000	4.45303		4,150.47000	4.15047	4,453.030	14.53	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	5,136.69000	5.13669		5,536.35000	5.53635	5,136.690	14.75	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,488.82000	2.48882		2,290.36000	2.29036	2,488.820	14.75	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	6,430.99000	6.43099		6,875.25000	6.87525	6,430.990	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,801.00000	1.80100		1,647.14000	1.64714	1,801.000	14.87	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.77868	114.29533		8.70414	114.90230		14.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	7,032.51000	7.03251		6,676.99000	6.67699	7,032.510	13.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	2,968.91000	2.96891		3,220.36000	3.22036	2,968.910	13.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,999.84000	2.99984		3,253.00000	3.25300	2,999.840	13.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,978.26000	6.97826		6,624.45000	6.62445	6,978.260	13.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	3,030.97000	3.03097		3,285.83000	3.28583	3,030.970	13.95	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,924.29000	6.92429		6,572.18000	6.57218	6,924.290	13.95	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	5,310.43000	5.31043		5,667.73000	5.66773	5,310.430	14.24	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,172.11000	4.17211		3,922.44000	3.92244	4,172.110	14.24	0.00	0	840.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future			8.87630		115.98499		8.79891	116.60123		13.41	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,015.88000		3.01588	3,247.19000	3.24719		3,015.880	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	9,075.19000		9.07519	8,690.26000	8.69026		9,075.190	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,043.96000		3.04396	3,276.71000	3.27671		3,043.960	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	9,017.96000		9.01796	8,634.47000	8.63447		9,017.960	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,072.19000		3.07219	3,306.38000	3.30638		3,072.190	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,960.97000		8.96097	8,578.92000	8.57892		8,960.970	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	6,740.62000		6.74062	7,118.57000	7.11857		6,740.620	13.61	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,444.37000		4.44437	4,206.08000	4.20608		4,444.370	13.61	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
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			275.74779		275.74779	275.53805	275.53805				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	4,242.21000		4.24221	4,451.95000	4.45195		4,242.210		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	4,252.21000		4.25221	4,461.95000	4.46195		4,252.210		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	4,262.21000		4.26221	4,471.95000	4.47195		4,262.210		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			5.53681		103.89196	5.42791	103.98411			1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	18.08000		0.01808	39.16000	0.03916		18.080	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	269.56000		0.26956	198.49000	0.19849		269.560	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	19.40000		0.01940	41.48000	0.04148		19.400	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	262.39000		0.26239	192.32000	0.19232		262.390	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	20.75000		0.02075	43.84000	0.04384		20.750	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	255.25000		0.25525	186.19000	0.18619		255.250	1.22	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.61490		105.27329	5.45927	105.36683			1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	52.83000		0.05283	72.12000	0.07212		52.830	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	580.73000		0.58073	506.48000	0.50648		580.730	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	53.90000		0.05390	73.47000	0.07347		53.900	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	575.74000		0.57574	501.77000	0.50177		575.740	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	54.97000		0.05497	74.83000	0.07483		54.970	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	570.75000		0.57075	497.07000	0.49707		570.750	1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.52401		102.34591	5.25997	102.44110			0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	176.01000		0.17601	221.68000	0.22168		176.010	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	260.36000		0.26036	210.84000	0.21084		260.360	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	177.59000		0.17759	223.51000	0.22351		177.590	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	258.33000		0.25833	209.06000	0.20906		258.330	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	179.17000		0.17917	225.35000	0.22535		179.170	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	256.31000		0.25631	207.30000	0.20730		256.310	0.72	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			211.24528		211.24528	211.88022	211.88022			11.45	0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	3,219.73000		3.21973	3,730.47000	3.73047		3,219.730	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	964.45000		0.96445	840.25000	0.84025		964.450	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	3,212.93000		3.21293	3,723.29000	3.72329		3,212.930	11.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 06/02/2014	Bond Future	209.00	Put	967.65000		0.96765		843.07000	0.84307	967.650	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	3,206.14000		3.20614		3,716.12000	3.71612	3,206.140	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	970.86000		0.97086		845.90000	0.84590	970.860	11.89	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			7.33446		106.22811		7.24014	106.52679		4.70	0.00	0	10,779.00
R203	On 06/02/2014	Bond Future	5.95	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.58	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,493.12000		4.49312		4,194.44000	4.19444	4,493.120	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	0.00000		0.00000		0.03000	0.00003	0.000	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,862.42000		3.86242		3,563.77000	3.56377	3,862.420	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	0.00000		0.00000		0.03000	0.00003	0.000	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,829.35000		3.82935		3,530.70000	3.53070	3,829.350	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	0.01000		0.00001		0.04000	0.00004	0.010	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,796.30000		3.79630		3,497.65000	3.49765	3,796.300	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	18.05000		0.01805		43.48000	0.04348	18.050	4.65	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,595.75000		1.59575		1,322.50000	1.32250	1,595.750	4.65	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.50208		103.48000		7.39953	103.78281		5.09	14,487,200.00	140	140.00
R203	On 08/05/2014	Bond Future	5.74	Call	30.82000		0.03082		41.99000	0.04199	30.820	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,391.33000		5.39133		5,099.69000	5.09969	5,391.330	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	31.70000		0.03170		43.13000	0.04313	31.700	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,360.83000		5.36083		5,069.45000	5.06945	5,360.830	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	32.60000		0.03260		44.31000	0.04431	32.600	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,330.35000		5.33035		5,039.25000	5.03925	5,330.350	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	399.92000		0.39992		484.05000	0.48405	399.920	5.04	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	2,374.57000		2.37457		2,155.89000	2.15589	2,374.570	5.04	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	984.23000		0.98423		1,136.31000	1.13631	984.230	5.11	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,285.65000		1.28565		1,134.92000	1.13492	1,285.650	5.11	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.66413		104.93732		7.55196	105.24475		4.71	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	570.31000		0.57031		660.23000	0.66023	570.310	4.63	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,856.16000		2.85616		2,638.65000	2.63865	2,856.160	4.63	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,013.68000		2.01368		1,836.18000	1.83618	2,013.680	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	983.78000		0.98378		1,113.71000	1.11371	983.780	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,996.87000		1.99687		1,820.30000	1.82030	1,996.870	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	994.67000		0.99467		1,125.53000	1.12553	994.670	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,005.64000		1.00564		1,137.43000	1.13743	1,005.640	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,980.16000		1.98016		1,804.52000	1.80452	1,980.160	4.69	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.83340		102.32548		7.70989	102.63772		4.56	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	662.18000		0.66218		753.93000	0.75393	662.180	4.45	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	3,207.96000		3.20796		2,987.47000	2.98747	3,207.960	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	669.27000		0.66927		761.71000	0.76171	669.270	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	3,189.03000		3.18903		2,969.23000	2.96923	3,189.030	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	676.42000		0.67642		769.56000	0.76956	676.420	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	3,170.16000		3.17016		2,951.06000	2.95106	3,170.160	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	767.37000		0.76737		869.04000	0.86904	767.370	4.47	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	2,949.57000		2.94957		2,739.00000	2.73900	2,949.570	4.47	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			9.36999		92.10109		9.31082	92.62115			0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	0.08000		0.00008		520.14000	0.52014	0.080	4.45	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	4.45	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	87.51000		0.08751		607.57000	0.60757	87.510	4.47	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	4.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 06/02/2014	Bond Future	9.39	Call	174.80000		0.17480		694.86000	0.69486	174.800		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.47629		93.32568		9.41518	93.85280			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	920.02000		0.92002		392.90000	0.39290	920.020		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	832.82000		0.83282		305.70000	0.30570	832.820		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	745.76000		0.74576		218.64000	0.21864	745.760		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.57918		90.38175		9.51602	90.91657			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	4,735.70000		4.73570		4,200.88000	4.20088	4,735.700		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	4,644.26000		4.64426		4,109.44000	4.10944	4,644.260		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	4,552.96000		4.55296		4,018.14000	4.01814	4,552.960		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.63078		102.60304		7.53647	102.98436		6.83	0.00	0	29,703.00
R204	On 06/02/2014	Bond Future	6.39	Call	0.01000		0.00001		0.08000	0.00008	0.010		6.63	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	5,159.95000		5.15995		4,778.70000	4.77870	5,159.950		6.63	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	0.02000		0.00002		0.09000	0.00009	0.020		6.63	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	5,117.11000		5.11711		4,735.86000	4.73586	5,117.110		6.63	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	0.02000		0.00002		0.10000	0.00010	0.020		6.63	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	5,074.28000		5.07428		4,693.04000	4.69304	5,074.280		6.63	0	0.00
R204	On 08/05/2014	Bond Future			7.78028		103.96723		7.67963	104.35380		6.84	10,396,723.00	100	100.00
R204	On 08/05/2014	Bond Future	6.04	Call	51.90000		0.05190		69.12000	0.06912	51.900		6.66	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,998.54000		6.99854		6,629.19000	6.62919	6,998.540		6.66	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	53.29000		0.05329		70.90000	0.07090	53.290		6.66	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,958.38000		6.95838		6,589.42000	6.58942	6,958.380		6.66	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	54.71000		0.05471		72.72000	0.07272	54.710		6.66	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,918.26000		6.91826		6,549.70000	6.54970	6,918.260		6.66	0	0.00
R204	On 07/08/2014	Bond Future			7.92316		101.39943		7.81545	101.79174		6.91	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,051.01000		3.05101		2,816.21000	2.81621	3,051.010		6.85	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,276.46000		1.27646		1,433.97000	1.43397	1,276.460		6.85	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,290.25000		1.29025		1,448.86000	1.44886	1,290.250		6.85	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,027.69000		3.02769		2,793.99000	2.79399	3,027.690		6.85	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,304.14000		1.30414		1,463.86000	1.46386	1,304.140		6.85	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,004.48000		3.00448		2,771.89000	2.77189	3,004.480		6.85	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,799.87000		1.79987		1,995.34000	1.99534	1,799.870		6.92	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,321.71000		2.32171		2,124.87000	2.12487	2,321.710		6.92	0	530.00
R204	On 06/11/2014	Bond Future			8.06221		102.89815		7.94658	103.29653		6.74	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	996.56000		0.99656		1,115.35000	1.11535	996.560		6.57	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,766.51000		4.76651		4,486.92000	4.48692	4,766.510		6.57	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,005.89000		1.00589		1,125.48000	1.12548	1,005.890		6.57	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,739.89000		4.73989		4,461.10000	4.46110	4,739.890		6.57	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,015.90000		1.01590		1,136.32000	1.13632	1,015.900		6.57	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,713.95000		4.71395		4,435.99000	4.43599	4,713.950		6.57	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,328.74000		2.32874		2,535.68000	2.53568	2,328.740		6.74	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,577.30000		2.57730		2,385.86000	2.38586	2,577.300		6.74	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future		7.91987	97.41198		7.85083	97.72804		8.72	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	0.03000	0.00003	0.12000	0.00012	0.030	8.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	6,069.78000	6.06978	5,753.81000	5.75381	6,069.780	8.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	0.03000	0.00003	0.14000	0.00014	0.030	8.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	6,020.58000	6.02058	5,704.63000	5.70463	6,020.580	8.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	0.04000	0.00004	0.15000	0.00015	0.040	8.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,971.43000	5.97143	5,655.48000	5.65548	5,971.430	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future		8.06198	98.70717		7.98904	99.02758		8.58	8,883,645.30	90	90.00
R207	On 08/05/2014	Bond Future	6.19	Call	53.48000	0.05348	66.20000	0.06620	53.480	8.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	8,704.44000	8.70444	8,396.75000	8.39675	8,704.440	8.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	54.89000	0.05489	67.88000	0.06788	54.890	8.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	8,657.19000	8.65719	8,349.77000	8.34977	8,657.190	8.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	56.32000	0.05632	69.60000	0.06960	56.320	8.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	8,609.98000	8.60998	8,302.85000	8.30285	8,609.980	8.37	0.00	0	0.00
R207	On 07/08/2014	Bond Future		8.19826	96.45638		8.12101	96.78161		8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	1,478.84000	1.47884	1,608.96000	1.60896	1,478.840	8.47	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,643.54000	3.64354	3,448.43000	3.44843	3,643.540	8.47	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,616.01000	3.61601	3,421.80000	3.42180	3,616.010	8.47	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	1,494.47000	1.49447	1,625.49000	1.62549	1,494.470	8.47	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	1,510.21000	1.51021	1,642.13000	1.64213	1,510.210	8.47	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,588.61000	3.58861	3,395.30000	3.39530	3,588.610	8.47	0.00	0	0.00
R207	On 06/11/2014	Bond Future		8.32448	97.88221		8.24260	98.21253		8.47	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,344.42000	1.34442	1,451.85000	1.45185	1,344.420	8.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	5,409.81000	5.40981	5,186.92000	5.18692	5,409.810	8.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,356.85000	1.35685	1,464.96000	1.46496	1,356.850	8.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	5,379.90000	5.37990	5,157.69000	5.15769	5,379.900	8.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,369.35000	1.36935	1,478.15000	1.47815	1,369.350	8.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	5,350.08000	5.35008	5,128.56000	5.12856	5,350.080	8.34	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		8.06305	95.45425		7.99394	95.80830		9.56	0.00	0	11,167.00
R208	On 06/02/2014	Bond Future	6.74	Call	0.01000	0.00001	0.04000	0.00004	0.010	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	7,075.65000	7.07565	6,721.63000	6.72163	7,075.650	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	0.01000	0.00001	0.05000	0.00005	0.010	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	7,019.74000	7.01974	6,665.73000	6.66573	7,019.740	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	0.01000	0.00001	0.05000	0.00005	0.010	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,963.87000	6.96387	6,609.86000	6.60986	6,963.870	9.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future		8.18812	93.32721		8.11567	93.68615		10.08	10,265,993.10	110	110.00
R208	On 08/05/2014	Bond Future	6.29	Call	51.13000	0.05113	63.71000	0.06371	51.130	9.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	10,045.57000	10.04557	9,699.21000	9.69921	10,045.570	9.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	52.52000	0.05252	65.40000	0.06540	52.520	9.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,990.95000	9.99095	9,644.89000	9.64489	9,990.950	9.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	53.95000	0.05395	67.12000	0.06712	53.950	9.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,936.39000	9.93639	9,590.62000	9.59062	9,936.390	9.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future		8.30619	94.64169		8.23015	95.00594		9.48	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	4,075.31000	4.07531	3,854.24000	3.85424	4,075.310	9.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,567.60000	1.56760	1,710.78000	1.71078	1,567.600	9.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,585.21000	1.58521	1,729.43000	1.72943	1,585.210	9.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	4,043.55000	4.04355	3,823.52000	3.82352	4,043.550	9.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,602.93000	1.60293	1,748.21000	1.74821	1,602.930	9.43	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	4,011.94000	4.01194	3,792.97000	3.79297	4,011.940	9.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future	8.28	Call	2,582.59000		2.58259		2,777.82000	2.77782	2,582.590	9.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,707.85000		2.70785		2,538.83000	2.53883	2,707.850	9.58	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.42100		92.64246		8.34107	93.01236		9.48	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,313.40000		1.31340		1,427.78000	1.42778	1,313.400	9.26	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,982.02000		5.98202		5,726.50000	5.72650	5,982.020	9.26	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,327.09000		1.32709		1,442.29000	1.44229	1,327.090	9.27	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,946.68000		5.94668		5,691.98000	5.69198	5,946.680	9.27	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,340.87000		1.34087		1,456.90000	1.45690	1,340.870	9.27	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,911.45000		5.91145		5,657.58000	5.65758	5,911.450	9.27	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	3,305.84000		3.30584		3,512.76000	3.51276	3,305.840	9.56	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,942.02000		2.94202		2,779.04000	2.77904	2,942.020	9.56	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.26916		74.09970		9.20997	74.52930		19.65	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	25.02000		0.02502		46.37000	0.04637	25.020	19.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,611.28000		5.61128		5,203.03000	5.20303	5,611.280	19.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	26.96000		0.02696		49.58000	0.04958	26.960	19.43	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,532.09000		5.53209		5,125.11000	5.12511	5,532.090	19.43	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	29.04000		0.02904		52.99000	0.05299	29.040	19.43	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,453.18000		5.45318		5,047.53000	5.04753	5,453.180	19.43	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.36614		71.94035		9.30513	72.37579		21.05	25,179,122.50	350	488.00
R209	On 08/05/2014	Bond Future	7.84	Call	290.64000		0.29064		335.47000	0.33547	290.640	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,562.35000		12.56235		12,171.74000	12.17174	12,562.350	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	296.89000		0.29689		342.49000	0.34249	296.890	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,477.94000		12.47794		12,088.10000	12.08810	12,477.940	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	303.25000		0.30325		349.62000	0.34962	303.250	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,393.78000		12.39378		12,004.71000	12.00471	12,393.780	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,008.62000		1.00862		1,124.62000	1.12462	1,008.620	20.70	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	7,602.50000		7.60250		7,283.06000	7.28306	7,602.500	20.70	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,098.65000		2.09865		2,289.49000	2.28949	2,098.650	20.93	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,775.80000		4.77580		4,531.20000	4.53120	4,775.800	20.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	3,717.06000		3.71706		3,984.49000	3.98449	3,717.060	21.20	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,776.16000		2.77616		2,608.15000	2.60815	2,776.160	21.20	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,217.29000		4.21729		4,503.03000	4.50303	4,217.290	21.28	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,381.28000		2.38128		2,231.58000	2.23158	2,381.280	21.28	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	4,703.81000		4.70381		5,005.52000	5.00552	4,703.810	21.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	2,057.48000		2.05748		1,923.75000	1.92375	2,057.480	21.35	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,125.76000		5.12576		5,440.01000	5.44001	5,125.760	21.41	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,815.59000		1.81559		1,694.40000	1.69440	1,815.590	21.41	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.45741		72.95371		9.39453	73.39550		20.67	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,114.71000		3.11471		3,316.21000	3.31621	3,114.710	20.57	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,130.27000		6.13027		5,889.98000	5.88998	6,130.270	20.57	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,143.08000		3.14308		3,345.74000	3.34574	3,143.080	20.57	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,084.06000		6.08406		5,844.93000	5.84493	6,084.060	20.57	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,171.60000		3.17160		3,375.42000	3.37542	3,171.600	20.58	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,038.12000		6.03812		5,800.15000	5.80015	6,038.120	20.58	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.54529		70.88581		9.48048	71.33435		20.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,565.26000		3.56526		3,764.76000	3.76476	3,565.260	20.73	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,558.41000		7.55841		7,309.37000	7.30937	7,558.410	20.73	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,592.67000		3.59267		3,793.16000	3.79316	3,592.670	20.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.00	Put	7,510.82000		7.51082		7,262.77000	7.26277	7,510.820	20.73	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,620.20000		3.62020		3,821.67000	3.82167	3,620.200	20.74	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,463.46000		7.46346		7,216.39000	7.21639	7,463.460	20.74	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			160.03838		160.03838		160.42074	160.42074			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	1,451.62000		1.45162		1,069.26000	1.06926	1,451.620		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	1,461.62000		1.46162		1,079.26000	1.07926	1,461.620		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	1,471.62000		1.47162		1,089.26000	1.08926	1,471.620		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			128.61950		128.61950		128.62905	128.62905			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	370.50000		0.37050		360.95000	0.36095	370.500		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	380.50000		0.38050		370.95000	0.37095	380.500		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	390.50000		0.39050		380.95000	0.38095	390.500		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			130.46464		130.46464		130.94169	130.94169			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	2,525.36000		2.52536		2,048.31000	2.04831	2,525.360		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	2,535.36000		2.53536		2,058.31000	2.05831	2,535.360		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	2,545.36000		2.54536		2,068.31000	2.06831	2,545.360		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.12046		84.99825		9.07140	85.36272		17.73	0.00	0	21,529.00
R213	On 06/02/2014	Bond Future	8.29	Call	12.49000		0.01249		23.18000	0.02318	12.490	17.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,514.99000		6.51499		6,161.21000	6.16121	6,514.990	17.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	13.54000		0.01354		24.93000	0.02493	13.540	17.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,433.36000		6.43336		6,080.28000	6.08028	6,433.360	17.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	14.67000		0.01467		26.80000	0.02680	14.670	17.42	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,351.92000		6.35192		5,999.58000	5.99958	6,351.920	17.42	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.22229		82.59062		9.17167	82.96003		18.81	15,692,217.80	190	190.00
R213	On 08/05/2014	Bond Future	7.64	Call	273.72000		0.27372		309.81000	0.30981	273.720	18.38	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,075.27000		13.07527		12,741.95000	12.74195	13,075.270	18.38	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	279.56000		0.27956		316.27000	0.31627	279.560	18.38	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,991.41000		12.99141		12,658.71000	12.65871	12,991.410	18.38	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	285.50000		0.28550		322.84000	0.32284	285.500	18.38	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,907.77000		12.90777		12,575.70000	12.57570	12,907.770	18.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.31948		83.75361		9.26721	84.12847		18.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/08/2014	Bond Future	8.84	Call	2,976.34000		2.97634		3,141.10000	3.14110	2,976.340	18.17	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,512.16000		6.51216		6,302.06000	6.30206	6,512.160	18.17	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,464.01000		6.46401		6,254.89000	6.25489	6,464.010	18.17	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,004.20000		3.00420		3,169.94000	3.16994	3,004.200	18.17	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,032.21000		3.03221		3,198.94000	3.19894	3,032.210	18.17	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,416.10000		6.41610		6,207.97000	6.20797	6,416.100	18.17	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.41448		81.45112		9.36050	81.83181		18.32	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,511.05000		3.51105		3,677.61000	3.67761	3,511.050	18.15	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,700.92000		7.70092		7,486.79000	7.48679	7,700.920	18.15	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,538.51000		3.53851		3,705.90000	3.70590	3,538.510	18.15	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,652.77000		7.65277		7,439.47000	7.43947	7,652.770	18.15	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	3,566.09000		3.56609		3,734.33000	3.73433	3,566.090	18.15	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,604.83000		7.60483		7,392.38000	7.39238	7,604.830	18.15	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.36940		74.88662		9.31524	75.29191		21.16	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	270.13000		0.27013		380.26000	0.38026	270.130	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,192.08000		3.19208		2,896.92000	2.89692	3,192.080	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	283.50000		0.28350		397.19000	0.39719	283.500	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,125.89000		3.12589		2,834.29000	2.83429	3,125.890	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	297.37000		0.29737		414.67000	0.41467	297.370	21.05	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,060.35000		3.06035		2,772.36000	2.77236	3,060.350	21.05	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.46413		72.59719		9.40830	73.00798		22.22	7,259,719.00	100	100.00
R214	On 08/05/2014	Bond Future	8.99	Call	1,982.43000		1.98243		2,150.50000	2.15050	1,982.430	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,601.70000		5.60170		5,358.98000	5.35898	5,601.700	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,008.61000		2.00861		2,178.12000	2.17812	2,008.610	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,548.40000		5.54840		5,307.12000	5.30712	5,548.400	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,035.00000		2.03500		2,205.95000	2.20595	2,035.000	22.11	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,495.44000		5.49544		5,255.60000	5.25560	5,495.440	22.11	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.44991		96.86831		9.39075	97.43224			0.00	0	12,135.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	3,528.42000		3.52842		2,964.49000	2.96449	3,528.420		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	3,427.15000		3.42715		2,863.22000	2.86322	3,427.150		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	3,326.07000		3.32607		2,762.14000	2.76214	3,326.070		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.54806		93.73396		9.48697	94.30561			13,122,754.40	140	1,515.00
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	4,955.95000		4.95595		4,384.30000	4.38430	4,955.950		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	4,853.82000		4.85382		4,282.17000	4.28217	4,853.820		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	4,751.88000		4.75188		4,180.23000	4.18023	4,751.880		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			22,136.03000		22,136.03000		21,814.66000	21,814.66000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.74420		4.74420		4.77320	4.77320		13.71	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	23.86070		0.02386		24.82070	0.02482	23.861	14.13	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	269.66070		0.26966		241.62070	0.24162	269.661	14.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	22.33620		0.02234		23.18120	0.02318	22.336	14.14	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	278.13620		0.27814		249.98120	0.24998	278.136	14.14	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	20.92190		0.02092		21.80630	0.02181	20.922	14.17	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	286.72190		0.28672		258.60630	0.25861	286.722	14.17	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.69580		4.69580		4.73000	4.73000		12.86	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	45.20020		0.04520		45.85710	0.04586	45.200	13.52	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	389.40020		0.38940		355.85710	0.35586	389.400	13.52	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	43.66240		0.04366		44.33020	0.04433	43.662	13.56	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	397.86240		0.39786		364.33020	0.36433	397.862	13.56	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	42.17570		0.04218		42.85600	0.04286	42.176	13.60	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	406.37570		0.40638		372.85600	0.37286	406.376	13.60	0.00	0	0.00

Total for Derivatives : **2,960,228,648.96** **263,478** **3 284 202.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.46175			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.90500		105.56943		6.90500	105.54964			13,810,000,000.00	2,000,000	52,000,000.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.65786			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.70500		105.58633		8.70500	105.56148			8,705,000,000.00	1,000,000	3,801,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	101.24006			0.00	0	66,600,000.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	101.35523			0.00	500,000,000	500,000,000.00
AB013	On 21/11/2018	Spot Bond			9.57000		96.73395		9.57000	96.70897			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.20500		103.73622		7.20500	103.71594			7,785,723,000,000.00	1,080,600,000	849,800,000.00
AB07	On 07/03/2014	Spot Bond			5.92000		108.15097		5.92000	103.76049			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	99.88619			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.81500		106.51658		8.81500	106.49121			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.89000		136.59612		0.89000	136.58438			0.00	0	10,000,000.00
ABCP13	On 07/12/2023	Spot Bond			2.41000		127.75809		2.41000	261.19748			0.00	0	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	101.22266			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	100.82273			0.00	60,000,000	30,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.25364			0.00	0	10,000,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	100.77510			0.00	360,000,000	360,000,000.00
ABFN08	On 17/03/2020	Spot Bond			0.00000		100.00000		0.00000	100.80936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.83206			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.99997			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.66500		108.35736		7.66500	108.33485			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.65324			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.17000		104.66605		7.17000	104.64569			0.00	0	400,000,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.18485			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.47289			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.32142			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.38046			0.00	66,600,000	33,300,000.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.41317			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.63832			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.79162			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.32686			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.81243			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.12389			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	102.60398			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.34000		136.98276		5.34000	131.88219			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.11000		126.98296		3.11000	126.96434			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.84000		118.02986		2.84000	118.01347			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.49000		101.84266		4.49000	101.82411			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.93000		101.37181		5.93000	101.34923			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.21500		109.64973		11.21500	109.61669			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.47287			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.70950			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.77452			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.81289			0.00	31,000,000	115,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS11		On 29/06/2019	Spot Bond	4.14000	110.85934		4.14000	110.84006			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	41.62338		100.00000	41.52031			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.15000	164.30093		2.15000	164.28118			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	155.35089		2.76000	155.32965			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.18000	165.93452		2.18000	165.91445			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.11000	169.73726		2.11000	169.71705			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	8.21125	72.93069		8.21125	72.91493			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	8.21125	72.93069		8.21125	72.91493			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.54000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.69884			0.00	120,000,000	30,000,000.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	90.71000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	89.70000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.07000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	86.90000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	86.29000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.38261			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.26904			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	85.94000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.71000	102.66516		6.71000	102.64655			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	86.24000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.24000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	86.50000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55556			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.19500	114.55472		7.19500	114.53235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.23331		0.00		0	0.00	
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	83.76000		0.00		0	0.00	
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	83.69000		0.00		0	0.00	
ABN61	On 31/01/2025	Spot Bond	2.78500	92.59232	2.78500	100.40137		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.80000	98.53651	2.80000	146.78892		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.71000	111.80483	2.71000	193.55248		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	82.62000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	9.82500	90.93800	9.82500	90.91391		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	92.20000		0.00		0	0.00	
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.40000		0.00		0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.94541		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	96.70000		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	9.94000	105.12452	9.94000	105.09650		0.00		0	0.00	
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.00000		0.00		0	0.00	
ABN79	On 21/12/2026	Spot Bond	9.88500	105.53203	9.88500	105.50406		0.00		0	0.00	
ABN80	On 31/03/2021	Spot Bond	9.15000	89.81046	9.15000	89.78839		0.00		0	0.00	
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	104.99000		0.00		0	0.00	
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	103.48000		0.00		0	0.00	
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.98000		104.82958		9.98000	104.80153			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.31000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.93727			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.51500		108.30767		8.51500	108.28272			349,115,000,000.00	41,000,000	19,600,000.00
ABS5	On 01/05/2015	Spot Bond	6.85500		103.73178		6.85500	103.71246			0.00	0	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.16500		96.74659		9.16500	96.72277			348,270,000,000.00	38,000,000	23,200,000.00
ABS7	On 11/09/2026	Spot Bond	10.14000		93.96436		10.14000	93.93869			0.00	0	300,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.55500		106.96165		7.55500	106.93974			358,862,500,000.00	47,500,000	47,500,000.00
ABSI1	On 11/06/2014	Spot Bond	1.59000		131.27655		1.59000	128.73852			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.22000		129.68571		2.22000	265.13981			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.83000		123.62117		0.83000	126.36777			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.08000		123.58493		2.08000	126.05255			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		42.86873		100.00000	42.76257			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.35500		108.13910		11.35500	108.10611			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.74236			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.48657		100.00000	2.48041			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.78936			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.45608			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		14.82112		100.00000	14.78442			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.69535			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		61.04895		11.00000	61.03150			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		14.82112		100.00000	14.78442			0.00	0	100,000,000.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.31600			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.83836			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.92594			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.79929			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.82569			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.83731			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.95687			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.95687			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.95660			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.77818			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.95660			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.95714			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	87.10622			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.76332			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.63033			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.80991			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.83609			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.84662			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.82551			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.77820			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.62000	102.74283		9.62000	102.76997			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.71489			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.54000	108.99497		7.54000	99.93807			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.94686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.01911			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.72845			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	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	80.62295			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	167.34606			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	167.40935			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.79924			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.29925			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.29925			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17460			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.77280			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.76646			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.86772			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.12650			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.86703			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.95769			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.63270			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.84182			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.06424			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.66558			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.80243			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.67464			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.66298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78571			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.37661			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70113			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68312			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71807			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78360			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74658			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70430			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71595			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.67642		10.23000	103.64784			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.72742			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70960			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.98958			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.02900			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.66472			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.64500	101.69705		9.64500	101.67074			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78035			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.35734		1.75000	110.46921			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71489			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.71683			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75700			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.78318			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.73080			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.77794			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.75176			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
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80934			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.93326			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.78841			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.15656			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.77794			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.76178			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.80656			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.82028			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.70944			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.72532			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.82354			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.80724			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86682			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.76224			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85847			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86159			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86682			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	90.86931			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.82503			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.82503			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	123.18253			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	124.07432			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.70984			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.70249			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.17771			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
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.72242			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.72557			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.75700			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.71089			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.70984			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.78993			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.70902			0.00	0	140,000,000.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.94191			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.89622			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		10.22898		100.00000	10.20420			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.21129			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.34976			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.44199			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.14678			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.16301			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.18461			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.14175			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.15000	98.69640		8.15000	98.67474			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.18642			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.21896			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.62500	103.02319		8.62500	102.99915			163,012,500,000.00	18,900,000	21,100,000.00
AIR02	On 30/04/2023	Spot Bond		9.58000	115.58214		9.58000	115.55243			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		59.27231		100.00000	59.12554			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.27500	111.13370		7.27500	111.11175			0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		56.39004		100.00000	56.25039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.32211	100.00000	14.29023				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.05000		151.82508	3.05000	151.80312				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.84000		105.22095	4.84000	131.86239				0.00	0	10,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.90811				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.81144				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.77446				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.24666				0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.59528				0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.84534				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	100.82597				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.65737				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.54744				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.11500		105.76513	9.11500	105.73924				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.68522				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.18222				0.00	0	10,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.36492				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.99491				0.00	0	1,000,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	101.02704				0.00	0	1,000,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.72500		100.60940	9.72500	100.58316			504,727,500,000.00	51,900,000	1,151,900,000.00	
BAW2	On 02/10/2015	Spot Bond	7.15500		110.79405	7.15500	110.77265			45,076,500,000.00	6,300,000	146,300,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.56097				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.50836				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.15000		103.85723	7.15000	103.83719				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.96500		106.21996	8.96500	106.19437				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.89495			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.03223	103.89483		11.03223	102.63760			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.90209	101.78767		10.90209	101.37565			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.95145	101.66525		10.95145	101.30776			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.76665			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.00157	101.44663		11.00157	101.21343			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.13006	99.91490		12.13006	99.81144			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.78554			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.78554			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.78561			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.28223	100.35121		11.28223	100.53103			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.19519	102.62770		11.19519	101.20724			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.90209	101.78767		10.90209	101.37565			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.16688	101.61127		11.16688	101.31822			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.38973	95.12965		10.38973	100.77648			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.74402			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.72817			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.72817			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.68729			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		10.55044	100.73143		10.55044	100.73187			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.74000	99.18483		11.74000	99.04359			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		11.66500	65.57878		11.66500	96.53566			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.99799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.67235			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond	12.22500	81.78855		12.22500	100.71608			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.71703			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.51500	64.47714		11.51500	96.41896			0.00	0	200,000,000.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.69473			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.71331			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.71331			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	100.68581			0.00	0	0.00
BAYA38		On 31/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.51928			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.72862			0.00	0	0.00
BAYA40		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.46792			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.99799			0.00	192,016,000	96,008,000.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.72862			0.00	0	0.00
BAYA43		On 31/03/2017	Spot Bond	100.00000	5.48402		100.00000	5.46889		4,140,000,000,000,000.00	41,400,000,000	15,000,000,000.00	
BAYB02		On 31/03/2016	Spot Bond	14.03223	104.03504		14.03223	102.83577			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.39596	101.14401		15.39596	101.07730			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.30446	100.94557		14.30446	100.96608			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.95351			0.00	0	0.00
BAYB06		On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.95351			0.00	0	0.00
BAYB07		On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.95351			0.00	0	0.00
BAYB08		On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.99022			0.00	0	0.00
BAYB09		On 30/09/2018	Spot Bond	100.00000	1.39714		100.00000	1.39328		2,300,000,000,000,000.00	23,000,000,000	11,500,000,000.00	
BAYC1U		On 31/12/2016	Spot Bond	100.00000	13.20771		100.00000	13.18265			0.00	0	0.00
BAYD1U		On 30/06/2035	Spot Bond	100.00000	20.08334		100.00000	20.03360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.27809	100.00000	18.23283				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.28278	100.00000	11.25483				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.29190	100.00000	11.26362				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.64141	100.00000	13.60763				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.82005	100.00000	11.79078				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		87.56689	100.00000	87.36878				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.17541				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.81326				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.83277				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		50.00006	100.00000	50.00005				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		95.54974	100.00000	95.30026				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		81.11111	100.00000	80.93126			3,190,000,000,000,000.00	31,900,000,000	60,000,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.12000		103.95183	2.12000	170.78759				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.50000		95.67554	8.50000	137.13971				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.50000		97.03642	8.50000	137.50431				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.88500		96.16775	8.88500	96.14478				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.83533				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.38829				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	100.99664				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.73529				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		94.84536	100.00000	94.35897				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.20500		98.66280	8.20500	98.64089				0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.02741				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12757			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.13040			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.13985			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14928			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.17540			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	13.69065		100.00000	13.65675			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.96723			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.96532			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.96450			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.96423			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.96095			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.95659			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	10.71141		100.00000	10.68546			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	10.71141		100.00000	10.68546			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74112			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80390			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82102			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.51500	104.05654		8.51500	104.03257			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.87234			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96340			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.14646		100.00000	6.13124			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.14646		100.00000	6.13124			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.49500	106.73597		6.49500	101.63040			191,602,500,000.00	29,500,000	29,500,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.75060			0.00	0	10,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.91007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.45305			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.80889			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.07699			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.27163			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.06715			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.12815			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.23900			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.69992			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.45546			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	41.66303		100.00000	41.55870			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	13.89599		100.00000	13.86157			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.34761			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.97000	107.50449		6.97000	107.48414			92,701,000,000.00	13,300,000	3,300,000.00
CBL08	On 02/11/2016	Spot Bond		9.61500	114.02626		9.61500	113.99669			32,691,000,000.00	3,400,000	3,400,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.97251			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.16953			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.26500	104.92668		9.26500	104.90043			215,874,500,000.00	23,300,000	685,300,000.00
CBL12	On 06/09/2018	Spot Bond		11.42500	104.14134		11.42500	104.10938			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.84770			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.67500	99.44440		11.67500	99.41374			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.58602			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.50500	101.67082		9.50500	101.64474			498,062,000,000.00	52,400,000	119,200,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.70047			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.11500	100.57500		12.11500	100.54286			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.89120			0.00	33,400,000	16,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.12161			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.51463			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.47500	93.03326		10.47500	93.00703			0.00	0	100,000.00
CCT01	On 23/06/2023	Spot Bond		10.33000	114.52189		10.33000	114.49020			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.18000	110.56501		10.18000	110.53485			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.52000	115.27339		9.52000	115.24377			1,904,000,000.00	200,000	3,000,200,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.44398			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.86500	104.40007		11.86500	104.36684			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.71603			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.85482			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.21541			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.24747			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.23552			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.24705			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.38854			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.36226			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.50111			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.98973			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.60321			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	98.92474		100.00000	98.39572			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	98.92474		100.00000	98.39572			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	98.92474		100.00000	98.39572			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.79932			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	98.92474		100.00000	98.39572			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.02621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.06582			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.76578		10.11000	100.73833			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.06582			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.41643			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	115.60594		2.76000	115.59022			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	112.59622		3.14000	115.61025			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.42971		8.25000	103.40662			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	101.06582			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.06582			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	120.69908		3.10000	115.20529			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.38178		2.40000	114.90462			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.15134			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.74835			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.27068			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.25500	103.04600		8.25500	103.02309			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.27876			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.27471			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.15259			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.15422			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.30500	103.19054		8.30500	103.16747			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.30500	103.19054		8.30500	103.16747			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		8.35500	102.01014		8.35500	101.98721			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.82045			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.91123			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.19771			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.19771			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	84.71444		100.17539	84.34721			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.15108			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.38222			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.83275			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.17561			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.25751			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	104.00138		9.35000	103.97555			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	104.00138		9.35000	103.97555			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.17557			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.17906			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	101.98878			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.75415			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.94879			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58029			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58029			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58029			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58029			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.59592				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.62178				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.62178				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.62178				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.62178				0.00	200,000,000	100,000,000.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.62178				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.62612				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.44500	104.12997	9.44500	104.10344				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.24648				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.70844				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.70844				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.94147				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94191				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.84024				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74653				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.74129				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76238				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.24315				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.43720				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76027				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	105.00066				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97634				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.65983				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.57802				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.72033				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84070			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84070			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84070			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84070			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.50722			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.11517			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01041			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72139			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71274			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62323			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71274			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48992			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.88064			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64510			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64510			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63472			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	102.49443			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
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	8,017,772,800	4,008,886,400.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.61815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN314	On 14/11/2022	Spot Bond		11.10500	93.32903		11.10500	93.30116			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.62500	94.97287		11.62500	94.94322			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60377			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.87935			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.57735			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.07785			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.93409			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	106.53977		8.80500	102.14106			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.76224			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.07731			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	100.80097			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.81666			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.87726			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.82503			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17884			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17884			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17884			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.92610			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.62069			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.13158			0.00	200,000,000	100,000,000.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60377			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	100.63040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.03043			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60764			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19197			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.97370			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.72376			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.84801			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.48505			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.62557			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.58828			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.59832			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.89613			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.32800			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.51166			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	101.08363			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.20947			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.54815		7.01000	38.16012			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	142.00711			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.88500	96.16775		8.88500	129.29602			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.50000	31.28561		8.50000	137.13971			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.50000	31.68674		8.50000	137.50431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.93825			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.83512			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.37483			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.37483			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.83098			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.77185			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.78353			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77794			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.07785			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.70040			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.37518			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.80500	111.56060		8.80500	108.24630			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.96500	101.46294		8.96500	101.43850			0.00	0	910,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.38500	112.53558		10.38500	112.50429			0.00	0	100,000,000.00
COJ06	On 09/12/2015	Spot Bond		8.15500	105.99944		8.15500	105.97617			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.97500	107.82962		9.97500	107.80063			0.00	0	100,000,000.00
COT01	On 03/04/2023	Spot Bond		10.41500	95.33262		10.41500	95.30603			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.23000	96.05182		11.23000	96.02300			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.23000	88.92730		11.23000	88.90061			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.12233			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.16560			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.06852			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.89745			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.97483			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.55823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond		12.83500	88.66125		12.83500	88.63079			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.31793		100.00000	11.28990			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.09279			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.24000	98.00851		8.24000	97.98666			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.34979			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.50886			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.92838			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	103.15400			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.39904			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.02835			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.66972			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.70334			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.03500	118.98500		7.03500	118.96240			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.60000	108.42161		8.60000	103.68261		1,039,740,000,000.00		120,900,000	4,207,700,000.00
DV23	On 27/02/2023	Spot Bond		9.04500	110.02629		9.04500	109.99984		332,856,000,000.00		36,800,000	12,355,800,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.75688			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.79093			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.15655			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.25000	132.67271		8.25000	125.89949			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.05573			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	104.35453		0.10000	131.42501			0.00	0	6,960,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	2.25000		114.96709		2.23000	115.22661			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.24000		102.76709		2.24000	102.75445			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.33000		101.64297		2.33000	101.63033			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.87500		103.25693		9.87500	103.22944			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.72500		109.14792		9.72500	109.11929			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.28000		100.91857		10.28000	100.89062			0.00	0	100,000,000.00
EMM04	On 16/05/2028	Spot Bond	10.85500		89.63702		10.85500	94.10749			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.27136			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	102.53834			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.75981			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.84593			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.10780			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		81.44796		100.00000	81.08108			6,660,000,000,000.00	66,600,000	33,300,000.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		94.07216		100.00000	93.83033			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000		96.05263		100.00000	95.80052			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		94.65517		100.00000	94.42317			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		84.87282		100.00000	84.68124			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.29615		3.00000	128.27771			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.21500		103.16243		11.21500	103.13134			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.98339			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.02071			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.40708			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.03500		84.63170		10.03500	97.98175			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.44165			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.17217			0.00	120,000,000	60,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.50286			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.37691			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.34334			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.53192			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.48806			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.27028			0.00	33,400,000	16,700,000.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.30912			0.00	99,800,000	49,900,000.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.23713			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.29507			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.22554			0.00	80,000,000	40,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.27383			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.68500		104.80185		6.68500	104.78292			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.82000		107.60428		7.82000	107.58160			299,506,000,000.00	38,300,000	17,812,773,200.00
ES23	On 25/01/2023	Spot Bond	8.71000		108.03634		8.71000	108.01090			0.00	0	24,120,827,600.00
ES26	On 02/04/2026	Spot Bond	9.09500		93.49382		9.09500	93.47098			1,556,154,500,000.00	171,100,000	9,505,267,400.00
ES33	On 15/09/2033	Spot Bond	9.91000		82.12598		9.85000	82.53641			12,612,457,000,000.00	1,272,700,000	17,651,827,600.00
ES42	On 25/04/2042	Spot Bond	10.05000		87.76054		10.05000	87.73690			0.00	0	3,969,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.20538			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.20444			0.00	0	700,000,000.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.60439			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.01618			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.19855			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.27692			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.14475		100.00000	10.12017			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.87246		100.00000	9.84854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.76502			0.00	100,000,000	50,000,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.79892			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.86665			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.93428			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.85500		104.65639		6.85500	104.63692			1,371,000,000,000.00	200,000,000	1,040,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.51500		96.99590		9.51500	96.97113			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.80349			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.80342			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.01863			0.00	0	10,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	102.20242			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.31500		103.77889		11.31500	103.74752			0.00	0	200,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.29461			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.18000		124.33072		2.18000	125.14975			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.25000		129.37903		2.25000	264.51260			1,710,000,000,000.00	760,000,000	390,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.49500		97.17039		2.49500	103.28515			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.78000		98.76626		2.78000	147.13127			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.60000		113.61737		2.60000	196.69087			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.46500		114.12205		7.46500	114.09895			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.99500		59.11061		7.99500	58.41393			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48900		37.75339		9.48900	36.84396			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.50689		9.72000	35.56972			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.47928			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.91401			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.19028			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.99851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.85835			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.85835			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.43336			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.82530			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93664			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.11471			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79938			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88599			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.34731			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.18033		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.18033		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.09766			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86682			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	100.82188			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.85836			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	100.85115			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.14491		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.91066			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.14257			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.10627			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.01461		100.09221	12.98236			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76433			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.20662			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.93213			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.05237			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.70175			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.68829			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.86477			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.87537			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.79194			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.80411			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.08032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC158	On 11/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.80688			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.79022			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.78841			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		54.80434		13.22500	54.78453			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.73814			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.73919			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.13696			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.77690			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.74000		88.48019		3.74000	91.52534			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.81456			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.81456			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.42355			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.60377			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.99433			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.76749			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.76224			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.74233			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.95882			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.88457			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.46804			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.93618			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.02224			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.02835			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.79574			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.21191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.67643			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14688			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.12402			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.12904			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.86788			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.86268			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.17257			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.73072			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.42000	117.03439		3.42000	114.54308			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.87953			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.88903			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.40000	107.62858		3.40000	114.70585			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.17000	99.25705		1.17000	121.59418			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.42000	104.84388		3.42000	114.54308			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.15000	103.34072		2.15000	121.62652			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.22000	104.00382		2.22000	126.67562			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.53894			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.23060			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.25330			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.75702			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.87324			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	104.95171			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.02928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.98925			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82816			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.13972			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82711			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.88663			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	94.33575			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.21336			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.19134		100.00000	9.16858			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		15.53602		100.00000	15.49755			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.29000	142.88696		4.29000	142.86144			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.00748			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.03131			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.38282			0.00	600,000,000	300,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.52499			0.00	200,000,000	100,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	104.00161			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.48683			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.65737			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	100.00000		0.00000	84.34806			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.91500	88.43083		2.91500	115.77453			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.12226			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		13.22500	84.72115		13.22500	100.14243			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		14.22500	80.07425		14.22500	100.14243			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	100.00000		80.00000		100.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.76000	124.29675		2.76000	254.11847			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.26000	129.27700		2.26000	264.30393			0.00	0	0.00

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		122.17892		2.98000	249.78718			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.55000		101.42513		2.55000	121.87249			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.01765			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.08000		126.06737		2.08000	122.19828			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.15935			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.40919			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.61992			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.89500		92.47227		2.89500	92.45925			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.15600		104.97509	16.11423			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.36415		101.07593	20.31323			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.37972		100.44759	12.34895			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.74186			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		18.73218		100.76967	18.68547			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	2.43000		103.99571		2.43000	103.98241			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	100.40943			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.45500		95.62446		2.45500	103.69015			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.30668			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.48500		95.34426		2.48500	103.38623			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.30687			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.46000		127.25657		2.46000	329.63766			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.50926			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.60906			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.50958			0.00	0	0.00

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	101.43197				0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000	0.00000	101.19315				0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000	0.00000	101.07065				0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.72201				0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.37533				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.10000		104.87345	6.10000	104.85604				0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.40500		105.79813	6.40500	105.77970				0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.37500		104.45882	7.37500	104.43792				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.96500		104.83378	7.96500	104.81117				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.20500		111.08736	8.20500	111.06283				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.84000		102.55442	8.84000	102.52991			452,608,000,000.00		51,200,000	30,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.11500		101.06793	9.11500	101.04319				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.80500		91.04680	9.80500	91.02273				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.90000		107.03111	9.90000	107.00270				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.70500		94.78572	10.70500	94.75886				0.00	0	2,010,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.72500		77.89356	10.72500	77.87120				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.60787				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.64065				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.66715				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.67774				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.70417				0.00	50,000,000	25,000,000.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.74647				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.77818				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.91544				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.69122				0.00	0	0.00

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	100.34823			0.00	95,400,000	47,700,000.00
GFC04	On 11/04/2017	Spot Bond	9.31500		103.30148		9.31500	103.27565			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	101.31721			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond	100.00000		99.81516		100.00000	100.00000			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.70588			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.27171			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	100.00000		80.21978		100.00000	80.04386		1,571,040,000,000,000.00	15,710,400,000	15,710,400,000.00	
GRD01U	On 28/01/2014	Spot Bond	100.00000		66.66667		100.00000	66.66667			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.29944			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.38688			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.01707			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.01747			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.01824			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.01919			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.02052			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	100.93666			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	102.14098			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.24042			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.84992			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.44698			0.00	200,000,000	100,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.89163			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.51257			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.71817			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.02189			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.14330			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.85473			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.89670			0.00	0	1,000,000,000.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	99.89523			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.28793			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	100.00000		83.14271		100.00000	82.95877		2,350,000,000,000,000.00	23,500,000,000	41,600,000,000.00	
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	100.15004			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.83820		101.28205		7.83820	102.55633			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	100.15761			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.19113		101.28560		8.19113	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	100.16735			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.64165		101.29395		8.64165	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	100.17923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.21392			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.27382			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.28422			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.39000		111.53398		8.39000	106.63734			518,502,000,000.00	61,800,000	2,969,500,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000		131.64839		2.03000	269.15386			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.01000		134.68014		2.01000	269.58063			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.79500		99.79253		9.79500	95.14520			174,351,000,000.00	17,800,000	3,232,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.76500		99.97830		9.76500	95.33099			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		35.65007		100.00000	35.56179			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.25323		100.00000	9.23031			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		56.79871		100.00000	56.65805			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		27.01378		100.00000	26.94688			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		14.97448		100.00000	14.93740			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		10.17948		100.00000	10.15482			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.88000		109.72522		1.84500	110.09193			115,244,000,000,000.00	61,300,000,000	93,425,906,400.00
I2038	On 31/01/2038	Spot Bond	2.30000		107.43945		2.29500	107.52528			128,556,660,000,000.00	55,894,200,000	51,070,000,000.00
I2046	On 31/03/2046	Spot Bond	2.42000		104.88237		2.42000	104.86900			121,735,680,000,000.00	50,304,000,000	73,320,000,000.00
I2050	On 31/12/2050	Spot Bond	2.32500		113.24637		2.32500	113.23219			0.00	0	19,070,933,700.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	92.20000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.35500		107.11114		7.35500	107.08977			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.85618			0.00	0	10,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.92730			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.85304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL20		On 15/03/2014	Spot Bond	7.06500	107.81093		7.06500	103.45386			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.85500	106.73668		7.85500	106.71397			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.66500	108.24737		8.66500	108.22201			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.99500	106.78195		6.99500	102.59803			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.12094			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.23140			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.14000	113.74810		4.14000	113.72845			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.67500	105.03469		7.67500	105.01319			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.90388			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.89736			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.99000	105.69687		0.99000	125.78151			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.15000	104.37617		2.15000	125.41981			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.04411			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.16906			0.00	0	10,000,000.00
IBL39		On 02/04/2018	Spot Bond	8.33500	104.33500		8.33500	104.31160			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.33573			0.00	0	1,510,000,000.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.59007			0.00	0	10,000,000.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.28308			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.94500	97.16290		8.94500	97.13955			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.48000	90.29381		9.48000	90.27071			382,992,000,000.00	40,400,000	20,600,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.09574			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.41500	98.64537		8.41500	98.62304			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.53000	97.87623		9.53000	97.82768			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.95248			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.95091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond		7.61500	99.14285		7.61500	99.12272			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.72500	97.70558		8.72500	97.68290			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00317		100.00000	0.00317			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.10046			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.10541			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.12500	98.36215		9.12500	98.33804			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.39349		5.00000	101.37973			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.39349		5.00000	101.37973			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	99.97316		5.00000	99.95974			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.39349		5.00000	101.37973			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.51016		4.00000	101.49906			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.43177			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.36921			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.66497			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	110.47770		9.20000	110.45040			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.59429			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.59429			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.50292			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.17637		100.00000	8.15612			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.01202			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.38099			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.27106			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.35500	102.84945		9.35500	102.82348			0.00	0	200,000,000.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.03943			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.17637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.75166			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	98.96339			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	6.57838		100.00000	6.56245			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond		5.25000	95.01188		5.25000	99.92813			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond		5.25000	99.91377		5.25000	99.82769			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond		5.25000	99.81336		5.25000	99.72746			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond		5.25000	99.71315		5.25000	99.62742			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond		5.35000	99.60581		5.35000	99.51863			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond		5.35000	99.50412		5.35000	99.41712			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond		5.45000	99.39153		5.45000	99.30311			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond		5.45000	99.08274		5.45000	98.99486			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond		5.50000	98.97097		5.50000	98.88249			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond		5.50000	98.86776		5.50000	98.77946			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond		5.50000	98.76476		5.50000	98.67665			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.15033			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.65345			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		11.03223	102.94155		11.03223	102.06695			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		11.03223	100.82645		11.03223	100.80652			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.77658			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.30904			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.76038			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.09528		6.50000	102.07733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.84070			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.49827			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.09194			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.09194			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.19753			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.29916			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	100.94962			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.74853			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.23779			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.25154			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.27715			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.91069			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.61779			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.74146			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.41083			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.07123			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.97767			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.60482			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.64578			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.75012			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.19625			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	103.51677		100.00000	103.25537			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.68729			0.00	0	0.00
INGR01		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.85812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR02		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.94464			0.00	0	0.00
IP267U		On 09/04/2014	Spot Bond	100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.27518			0.00	200,000,000	100,000,000.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.28120			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.28525			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.36500	103.78983		8.36500	103.76647			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.62000	107.88554		6.62000	103.39484			36,410,000,000.00	5,500,000	505,500,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96601			0.00	36,000,000	9,000,000.00
IPL6		On 28/09/2017	Spot Bond	8.81500	106.26400		8.81500	106.23868			401,964,000,000.00	45,600,000	52,400,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.41053			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.34793			0.00	0	10,000,000.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.46110			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.79161			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.53500	103.67554		8.53500	103.65173			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.86240			0.00	0	10,000,000.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.16360			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.24000	96.55424		3.24000	116.01748			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.96000	95.63212		3.96000	128.44112			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.55374			0.00	200,000,000	110,000,000.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.32151			0.00	300,000,000	150,000,000.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.31670			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.00078			0.00	0	10,000,000.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.67766			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.84500	89.83508		3.84500	90.60457			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.84500	89.76019		3.84500	96.85448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.08061			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.67924			0.00	200,000,000	100,000,000.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.75166			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.01500		108.96301		12.01500	108.92790			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.93005			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.96000		94.61722		3.96000	128.44112			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.02034			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.18076			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.12120			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.25000		99.98562		5.25000	99.89942			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.25000		99.88506		5.25000	99.79903			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.25000		99.77039		5.25000	99.69885			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.25000		99.68456		5.25000	99.59888			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.35000		99.57673		5.35000	99.48960			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.35000		99.47510		5.35000	99.38815			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.45000		99.36204		5.45000	99.27367			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.45000		99.05343		5.45000	98.96561			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.50000		98.94146		5.50000	98.85303			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.50000		98.83831		5.50000	98.75007			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.51968			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.98268			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.01760			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.55617			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.39103			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.76389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.98363			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.22574			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.98370			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.16834			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.32528			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.04530			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.28129			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.28332			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.28738			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.26911			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.14896			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.98263			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.75468			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.32349			0.00	0	0.00
IVF404		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVF406		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.84886			0.00	0	0.00
JDC03U		On 29/01/2014	Spot Bond	100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	94.72555		100.00000	94.49395			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	91.54229		100.00000	91.08911			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	77.49469		100.00000	77.33051			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.96370			0.00	66,600,000	33,300,000.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	55.23998		100.00000	55.10319			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.44929			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	15.86691		100.00000	15.82847		10,000,000,000,000.00		100,000,000	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.26064			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	61.56389		100.00000	61.41475			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	63.02052		100.00000	62.86786			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	64.54697		100.00000	64.34544			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.16729			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.86699			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.88000	139.59464		8.88000	139.56114			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.98059			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.75586			0.00	100,000,000	50,000,000.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.94738			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.91500	99.80563		8.91500	99.78197		1,443,338,500,000.00		161,900,000	79,800,000.00
LGL03	On 03/04/2018	Spot Bond		9.06500	69.05889		9.06500	97.56971			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.63000	101.95618		9.63000	101.93013		551,799,000,000.00		57,300,000	52,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.29098			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.85500	101.09841		10.85500	101.06905			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.41529			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.50492			0.00	500,000,000	500,000,000.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.61489			0.00	86,000,000	43,000,000.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.74677			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.95379			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.29066			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.76958			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.44694			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.06559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ046	On 23/04/2014	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		83.52403	100.00000	83.33333				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		54.87598	100.00000	54.77186				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		61.56389	100.00000	61.41475				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.71229				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		57.60327	100.00000	57.45903				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.85835				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.51157				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.20052				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.60444				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.21042				0.00	64,000,000	16,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.88164				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.58699				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.45820				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.85910				0.00	120,000,000	60,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.76883				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.16813				0.00	40,000,000	20,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.18989				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.29434				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.98139				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		53.48751	100.00000	53.48750				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		101.53939	100.00000	101.27565			13,300,000,000,000.00	133,000,000	66,500,000.00	
MBP21U	On 11/04/2014	Spot Bond	100.00000		86.31164	100.00000	86.11458				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		57.33922	100.00000	57.15623				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000		45.14974	100.00000	45.04037				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		14.74781	100.00000	14.71129				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		36.00539	100.00000	35.91623				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.86500		103.27973	8.86500	103.25512				109,926,000,000.00	12,400,000	165,200,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.92334				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.85468				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.77877				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.93930				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.95441				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.02992				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.40510				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.42494				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.15000		103.75853	8.15000	103.73577				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.93500		102.19543	8.93500	102.17075				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.80000		101.78972	9.80000	101.76283				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.93500		103.92176	5.93500	103.90507				0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.67242				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.69889				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.83000		102.93283	9.83000	102.90507				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.35500		104.90237	7.35500	104.88145				66,930,500,000.00	9,100,000	4,819,100,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.13054				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.07500		100.60784	9.07500	100.58331				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.72364	100.00000	9.69956				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.08149				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.77500		100.55546	8.77500	100.53174				232,537,500,000.00	26,500,000	159,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN02	On 13/07/2014	Spot Bond	7.04000	101.85354	7.04000	101.83451				767,360,000,000.00	109,000,000	62,200,000.00
MTN03	On 13/07/2015	Spot Bond	7.45500	102.98965	7.45500	102.96883				0.00	0	980,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.71500	104.58449	8.71500	104.55985				882,829,500,000.00	101,300,000	73,300,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000	50.00002	100.00000	50.00001				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.93958	100.89771	6.92264				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.03043	100.61875	7.01330				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	101.26760				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.28818				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.31069				0.00	336,000,000	84,000,000.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.33114				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.34122				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.46435				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.60772				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.29073	100.00000	0.29002				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.29073	100.00000	0.29002				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.26500	95.63746	9.26500	95.61353				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.30500	99.19073	7.30500	99.17106				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.23262				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.35000	99.36998	9.35000	99.34490				850,850,000,000.00	91,000,000	91,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.44306				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.27968				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.71882				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.43001			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.38817			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01541			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.99949			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.05500		109.22284		7.05500	109.20192			5,555,812,500,000.00	787,500,000	1,431,300,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.16424			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.76500		115.88359		8.76500	115.85613			339,205,500,000.00	38,700,000	14,100,000.00
NBK4	On 28/10/2024	Spot Bond	11.05500		32.41034		11.05500	32.40103			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.45500		105.23986		7.45500	105.21870			558,379,500,000.00	74,900,000	74,900,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.15218			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.16065			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.85500		107.30178		6.85500	103.12972			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.69075			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.80500		106.31031		7.80500	106.28783			203,710,500,000.00	26,100,000	14,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.64510			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	101.26626			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.58172			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.42238			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.26083			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.10735			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	87.60067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.04516				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.01775				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.01956				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.98218				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.31160				0.00	200,000,000	100,000,000.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	83.75824				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.84959				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.79245				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.91214				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.44073				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.73325				0.00	200,000,000	100,000,000.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.69093				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.37011				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.66498				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.65002				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.64948				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.30500	107.22340	8.30500	107.19930				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	102.11968				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.26144				0.00	920,000,000	460,000,000.00
NED8	On 08/02/2014	Spot Bond	6.17000	108.71623	6.17000	104.25614			181,398,000,000.00		29,400,000	600,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.34911				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.16500	113.12968	12.16500	113.09279				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.11051				0.00	656,200,000	328,100,000.00
NET47	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.50431				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.84261			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.31529			0.00	0	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.27000		160.66659		2.27000	160.64677			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.88000		102.40666		8.88000	102.38209			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.72721			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.51000		106.14853		9.51000	106.24913			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.18827			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.30144			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.12621			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.11516			0.00	0	400,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.16090			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.71000		106.16165		9.71000	107.16731			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.20666			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.16096			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.18832			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.91000		106.17494		9.91000	106.27128			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.27978			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.22495			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.20660			0.00	190,000,000	95,000,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.55345			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.44214			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.24315			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.80500		109.39403		6.80500	103.84384			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.60500		116.16406		8.60500	116.13718			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.05500		122.04078		9.05500	122.01093			0.00	0	750,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	2.16500	166.02793		2.16500	166.00792			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.56000	123.08490		9.56000	123.05333			0.00	0	360,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.14729			0.00	133,000,000	66,500,000.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.14341			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.90926			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.94934			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.67943			0.00	1,270,000,000	1,165,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.68033			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.30725			0.00	1,000,000,000	500,000,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.68580			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.95209		100.00000	17.90860			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	26.40792		100.00000	26.34253			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.58500	106.06945		6.58500	106.05057			244,303,500,000.00	37,100,000	37,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	10.68546		100.00000	10.65957			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.25000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	40.79794		100.00000	40.69691			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.75371			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.39068			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.28595			0.00	1,000,000,000	500,000,000.00
PMM11	On 23/01/2015	Spot Bond	100.00000	54.87259		100.00000	54.73519		3,000,000,000,000,000.00	30,000,000,000	10,000,000,000.00	
PNP13	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.12758			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.99895			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.64085			0.00	160,000,000	80,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.99399			0.00	1,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.98772			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.69713			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.68467			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.76955			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.72542			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.69939			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.81288			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.75936			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.72655			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.86075			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.79892			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.75823			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.01586			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.01637			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.01660			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.01711			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.01930			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.01981			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.33353			0.00	308,000,000	77,000,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.94344			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.35500		109.35869		6.35500	109.33979			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.79000		96.49933		5.79000	96.48411			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.30000		38.01557		8.30000	38.00708			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.46000		115.74445		6.35500	115.89581		9,259,314,327,152,000.00	33,330,391,200	57,535,492,000.00	
R158	On 15/09/2015	Spot Bond	6.35500		115.91584		6.35500	115.89581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	6.25500	90.47975	6.25500	90.46435					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.35500	122.07534	6.35500	122.05424					0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.18500	85.22679	6.18500	85.21245					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.55000	116.16400	8.48000	116.73641				2,228,890,863,005,000.00	30,279,633,100	15,207,976,500.00	
R187P	On 21/12/2026	Spot Bond	8.22000	35.39523	8.22000	35.38740					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.14000	33.00632	8.14000	32.99908					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75000	275.23316	1.76000	274.98425				7,687,225,000,000.00	4,392,700,000	24,270,427,900.00	
R201	On 21/12/2014	Spot Bond	5.52500	103.69990	5.42000	103.77713				63,084,450,000,000.00	11,418,000,000	06,348,000,000.00	
R202	On 07/12/2033	Spot Bond	2.13000	210.85116	2.11000	211.45454				10,650,000,000,000.00	5,000,000,000	52,769,400,000.00	
R2023	On 28/02/2023	Spot Bond	8.28000	99.88429	8.21500	100.26363				1,886,020,884,000,000.00	27,780,300,000	03,769,493,700.00	
R203	On 15/09/2017	Spot Bond	7.31000	106.03173	7.21500	106.31475				5,848,377,612,670,000.00	00,051,657,000	44,065,328,500.00	
R2030	On 31/01/2030	Spot Bond	9.06000	91.06682	9.06000	91.06886				553,143,804,000,000.00	61,053,400,000	24,987,300,000.00	
R2037	On 31/01/2037	Spot Bond	9.29500	92.45960	9.29500	92.43678				2,395,321,500,000,000.00	57,700,000,000	80,790,967,000.00	
R204	On 21/12/2018	Spot Bond	7.61000	102.41336	7.51500	102.77937				2,281,720,906,634,000.00	99,831,919,400	24,057,903,000.00	
R2048	On 28/02/2048	Spot Bond	9.37500	97.26287	9.37500	97.23826				3,826,188,750,000,000.00	08,126,800,000	41,426,512,100.00	
R207	On 15/01/2020	Spot Bond	7.90000	97.23190	7.83000	97.53351				1,013,791,990,000,000.00	28,328,100,000	02,643,216,600.00	
R208	On 31/03/2021	Spot Bond	8.04500	95.27779	7.97500	95.61760				4,647,409,856,000,000.00	77,676,800,000	40,343,481,700.00	
R209	On 31/03/2036	Spot Bond	9.25500	73.96273	9.19500	74.38096				4,968,003,075,205,500.00	36,791,256,100	92,886,972,600.00	
R210	On 31/03/2028	Spot Bond	2.08000	159.73965	2.06000	160.09844					0.00	0	48,506,504,900.00
R211	On 31/01/2017	Spot Bond	0.29000	128.37944	0.29000	128.37054					0.00	0	27,141,286,200.00
R212	On 31/01/2022	Spot Bond	1.63000	130.22114	1.58000	130.67852				75,065,004,500,000.00	46,052,150,000	13,474,287,800.00	
R213	On 28/02/2031	Spot Bond	9.10500	84.84113	9.05500	85.19279				2,082,074,949,000,000.00	28,673,800,000	92,459,886,800.00	
R214	On 28/02/2041	Spot Bond	9.30000	75.16088	9.30000	75.14201				7,010,772,450,000,000.00	53,846,500,000	64,966,293,300.00	
R225C	On 15/03/2014	Spot Bond	5.28000	99.35325	5.28000	99.33897					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.39000	96.73404	5.39000	96.71983					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.41500	93.14694	6.41500	93.13070			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	6.25500	90.47975	6.25500	90.46435			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.17500	87.88054	6.17500	87.86578			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.18500	85.22679	6.18500	85.21245			0.00		0	0.00	
R325C	On 21/06/2014	Spot Bond	5.47500	97.90004	5.47500	97.88567			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	5.42500	95.33319	5.42500	95.31917			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.32500	91.69211	6.32500	91.67643			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.19500	89.09357	6.19500	89.07864			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.17500	86.45693	6.17500	86.44249			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.23500	83.72645	6.23500	83.71233			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.19000	78.68923	7.19000	78.67397			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.24000	75.81596	7.24000	75.80115			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.52000	72.30450	7.52000	72.28984			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.50000	69.75012	7.50000	69.73601			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.48000	67.29896	7.48000	67.28539			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.47000	64.90958	7.47000	64.89651			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.79000	61.35156	7.79000	61.33868			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.77000	59.12991	7.77000	59.11753			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.89500	56.41470	7.89500	56.40270			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.86500	54.39608	7.86500	54.38455			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.83500	52.46485	7.83500	52.45377			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.80500	50.61681	7.80500	50.60616			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.76500	48.89217	7.76500	48.88194			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.72500	47.24452	7.72500	47.23468			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.42000	42.43658	8.42000	42.42697			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R346C		On 21/12/2024	Spot Bond	8.38000	40.89282		8.38000	40.88360			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.34000	39.42037		8.34000	39.41152			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	8.30000	38.01557		8.30000	38.00708			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	8.26000	36.67495		8.26000	36.66680			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	8.22000	35.39523		8.22000	35.38740			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	8.18000	34.17333		8.18000	34.16580			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	8.14000	33.00632		8.14000	32.99908			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.15101			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.31926			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.38857			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.36429			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.25174			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	13.41879		100.00000	13.38628			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	5.56613		100.00000	5.55235			0.00	0	0.00
RCSC12		On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.90162			0.00	0	0.00
RCSC14		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.96210			0.00	0	0.00
RDFB01		On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.53147			0.00	0	0.00
RDFB02		On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.90469			0.00	0	0.00
RDFB03		On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.14860			0.00	500,000,000	1,500,000,000.00
RDFC08		On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.57231			0.00	0	0.00
RES06		On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.14779			0.00	0	0.00
RES12		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.26253			0.00	0	0.00
RES15		On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.03843			0.00	0	0.00
RES18		On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.57833			0.00	0	0.00
RES24		On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.92836			0.00	100,000,000	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.40105			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.12846			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.20062			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.11581			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.02702			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	102.41975			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.80600			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.90577			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.91603			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.91603			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.89773			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.00540			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.30904			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.47055		12.35000	108.43523			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.10514			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.20877		100.00000	14.17435			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.01002			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.44948			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30248			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.14262			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.30199			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.44067			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.67231		100.00000	1.66817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.07150	100.00000	9.04903				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		16.69603	100.00000	16.65558				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.09197	100.00000	13.07593				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		20.89844	100.00000	20.84781				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	102.85026				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	99.91959				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.27500		106.31224	9.27500	106.28576			154,892,500,000.00	16,700,000	623,500,000.00	
RW23	On 10/12/2023	Spot Bond	9.46500		91.81980	9.46500	101.54314				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.20500		84.39409	10.20500	101.65686				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.86293				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.60500		109.96752	7.60500	109.94486			15,210,000,000.00	2,000,000	3,002,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.30118				0.00	0	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.26500		102.79365	9.26500	102.76807				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.02711				0.00	1,000,000,000	1,000,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.84953				0.00	273,400,000	136,700,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	99.96169				0.00	200,000,000	200,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.07749				0.00	166,600,000	93,300,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.07614				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.45500		104.41777	7.45500	104.39665			125,244,000,000.00	16,800,000	1,103,200,000.00	
SBK9	On 10/04/2018	Spot Bond	9.11500		100.09208	9.11500	100.06758			99,353,500,000.00	10,900,000	409,100,000.00	
SBK111	On 09/04/2014	Spot Bond	1.89000		136.82460	1.89000	133.08980				0.00	0	10,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.81500		113.56465	7.81500	113.54060				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.67500		113.78714	7.67500	113.76347				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.60500		113.89862	7.60500	113.87514				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.61500		101.96721	8.61500	101.94346				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond		7.75000	113.66787		7.75000	113.64400			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.71500	113.72351		7.71500	113.69973			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.76386			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.72553			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.83521			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.48721			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.26500	105.11633		8.26500	105.09282			0.00	0	100,000,000.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.83753			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.47928			0.00	0	500,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.66929			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.69375			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.62500	103.90536		9.62500	103.87852			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.13000	101.49675		10.13000	101.46904			0.00	0	10,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.50520			0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.85626			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.45172			0.00	0	10,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.19659			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.00500	101.03393		9.00500	101.00935			956,331,000,000.00	106,200,000	117,600,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	7.54081		100.00000	7.50269			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.18000	94.30874		9.18000	94.28536			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.67500	95.94199		9.67500	95.91695			171,247,500,000.00	17,700,000	12,300,000.00
SBS9	On 07/07/2016	Spot Bond		7.53500	109.19418		7.53500	109.17187			1,745,859,500,000.00	231,700,000	155,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.29000	128.97149		2.29000	263.67910			0.00	0	10,000,000.00
SBSI12	On 31/01/2017	Spot Bond		0.99000	104.44693		0.99000	125.78151			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.11000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		9.60384	100.00000	9.58006				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.11632	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.56000		110.30166	1.56000	123.71908				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.09528	6.50000	102.07733				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.84693				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.55506				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.19518				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.24500		99.30952	9.24500	99.28486			219,106,500,000.00	23,700,000	7,200,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.94226				0.00	18,000,000	4,500,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.34078				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.66424				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.60604				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.20420	100.00000	10.17948			20,000,000,000,000.00	200,000,000	100,000,000.00	
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.88595				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.65500		108.88142	7.65500	108.85920				0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.11500		101.33125	9.11500	102.39821				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.56500		102.11926	8.56500	102.09561				0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.27988				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.23468				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.35378			0.00	133,000,000	66,500,000.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.24403			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.94561			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.31500	103.65388		8.31500	103.63069			4,157,500,000.00	500,000	500,000.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.42512			0.00	0	700,000,000.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.58124			0.00	0	1,000,000,000.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.22333			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.65500	94.97878		9.65500	94.95418			683,574,000,000.00	70,800,000	2,432,900,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.13061			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65211			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.01847			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.58300	87.77700		9.58300	87.75443			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.64500	87.49066		9.64500	87.46802			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.66500	102.70415		6.66500	102.68566			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.09000	91.94802		9.09000	91.92545			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80680			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.39500	102.63838		8.39500	102.61507			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.25500	114.45837		7.25500	114.43583			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.59500	101.90520		2.59500	102.28038			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.46500	99.01147		8.46500	98.98893			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.87611			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.55974			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.19503			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.90000	105.42067		9.90000	105.39268			0.00	0	5,000,000,000.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.99232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.01865			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.76241			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.28500	76.23348		10.28500	76.70455			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.09113			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.19898			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.13291			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.89806			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.79511			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.75037			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.69198			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.70606			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.69226			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.69154			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.60401			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.58807			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.49905			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.43864			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.38057			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.27547			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.67960			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.74331			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ18	On 30/09/2015	Spot Bond		6.81500	112.95209		6.81500	112.93130			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		9.08000	102.40102		9.08000	102.37604			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	72.29676		100.00000	72.16112			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	54.55659		100.00000	54.42150			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	21.88624		100.00000	21.83321			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.22500	107.13641		6.22500	103.12800			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13272			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.90631			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.09194			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.99847			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.65239			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.74512			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00005			0.00	0	200,000,000.00
TFS84	On 28/07/2016	Spot Bond		7.60500	102.47209		7.60500	102.45096			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.15394			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.14196			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.14621			0.00	0	500,000,000.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.23366		7.83000	100.21240			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13962			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.14494			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15358			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.13962			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.14494			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	78.34243		7.16000	100.19452			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.15534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15449			0.00	33,400,000	16,700,000.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.17481			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17206			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.25439			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.24504			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.13941			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.14621			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.25999		8.73000	100.23633			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.13877			0.00	0	600,000,000.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.14494			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.98500	92.28931		8.98500	97.38219			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.15577			0.00	60,000,000	30,000,000.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.15344			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.17439			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.17355			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.23983			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.24066			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14684			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.93081		101.06155	5.91598			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.13877			0.00	21,785,800	10,892,900.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	109.29036			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.15789			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.16636			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.25522			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.14359			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.14576			0.00	0	1,200,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.14359			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.14576			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.14684			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.14228			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.14576			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.15768			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.15768			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.15768			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.17501			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.17934			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.17393			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.26021			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.26558			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.26343			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.10500		107.39559		8.10500	107.37215			6,667,983,500,000.00	822,700,000	1,837,500,000.00
TL20	On 22/02/2020	Spot Bond	8.00500		90.27427		8.00500	90.22879			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.12500		105.52723		8.12500	105.50401			561,437,500,000.00	69,100,000	6,320,000,000.00
TN20	On 17/09/2020	Spot Bond	9.14500		110.49089		9.14500	110.46361			484,685,000,000.00	53,000,000	17,861,200,000.00
TN23	On 06/11/2023	Spot Bond	9.39500		111.33037		9.39500	111.30214			0.00	0	11,387,000,000.00
TN25	On 19/08/2025	Spot Bond	9.63000		103.30182		9.63000	103.27542			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.63000		96.33470		9.63000	96.30968			5,756,814,000,000.00	597,800,000	7,567,200,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.53212			0.00	444,865,800	832,432,900.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.19742			0.00	0	1,507,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.44651			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.34367			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.38214			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.38610			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.57593			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.96969			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.37771			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.39266			0.00	0	500,000,000.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.40160			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	99.94648		10.00000	99.91972			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	99.94781		9.75000	99.92172			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	9.94850		100.00000	9.92284			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.86714			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.83905			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.72916			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.46492			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.22910			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.24382			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.02114			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	96.08954			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.60938			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.37681			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.21180			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	97.95005			0.00	0	0.00
TSP155		On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	97.25500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	94.06983			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		84.69648		100.00000	84.50572			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.11432			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.05664			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.69534			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.22459			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.19464			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.16470			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.11978			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.08827			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.08984			0.00	1,700,000,000	1,700,000,000.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.11432			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.18851			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.11842			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.16590			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.37500		111.13712		9.37500	111.10899			2,812,500,000.00	300,000	300,000.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.33360			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.16300			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.49960			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.55500		105.74829		9.55500	105.72104			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.46888			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.50396			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.44324			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.49627			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.49856			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.52468			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.54048			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.71500		114.35771		6.71500	114.33686			98,039,000,000.00	14,600,000	9,735,400,000.00
WS05	On 01/08/2018	Spot Bond	0.77000		238.30681		0.77000	238.28721			1,810,270,000,000.00	2,351,000,000	8,300,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.65500		104.46050		6.65500	104.44161			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.72000		105.21747		7.72000	105.19546			0.00	0	8,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.07000		105.48563		8.07000	105.46258			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.45500		104.14983		8.45500	104.12601			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.51500		104.12483		8.51500	104.10084			3,410,257,500,000.00	400,500,000	2,000,500,000.00
Z014	On 30/06/2015	Spot Bond	6.30500		91.56310		6.30500	91.54740			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.44500		99.09822		5.44500	99.08357			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.45500		97.77879		5.45500	97.76450			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.23500		89.97927		6.23500	89.96410			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.43500		95.62494		5.43500	95.61077			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.30500		91.54740		6.30500	91.53170			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.46000		66.03583		7.46000	66.02248			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		30.28578		100.00000	30.22832			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		16.03064		100.00000	16.00023			0.00	0	0.00
Total for j-Bonds :											85,190,508,320,166,500.00	0,137,447,200	50 873 886 700.00
Grand Total:											85,190,511,280,395,200.00	0,137,710,678	50 877 170 902.00