



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 14/01/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 16/01/2014	Any day expiry	10.85070	10.85070		10.72530	10.72530		13.90	0.00	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.79	Call	83.16320	0.08316	25.39340	0.02539	83.163	14.60	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.79	Put	22.46320	0.02246	90.09340	0.09009	22.463	14.60	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.80	Call	76.00970	0.07601	22.96350	0.02296	76.010	14.49	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.80	Put	25.30970	0.02531	97.66350	0.09766	25.310	14.49	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.81	Call	69.14430	0.06914	20.75060	0.02075	69.144	14.37	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.81	Put	28.44430	0.02844	105.45060	0.10545	28.444	14.37	0	0.00
\$ / R	On 21/01/2014	Any day expiry			10.85600	10.85600	10.73180	10.73180		12.57	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	756.08110	0.75608	632.10620	0.63211	756.081	17.12	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	0.08110	0.00008	0.30620	0.00031	0.081	17.12	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	457.55210	0.45755	337.48450	0.33748	457.552	14.98	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	1.55210	0.00155	5.68450	0.00568	1.552	14.98	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.86660	10.86660	10.74260	10.74260		13.13	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.89	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,566.60000	2.56660	2,442.60000	2.44260	2,566.600	16.89	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	747.43780	0.74744	624.48000	0.62448	747.438	15.13	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	0.83780	0.00084	1.88000	0.00188	0.838	15.13	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	370.02730	0.37003	263.67410	0.26367	370.027	13.36	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	13.42730	0.01343	31.07410	0.03107	13.427	13.36	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	361.06880	0.36107	255.69330	0.25569	361.069	13.36	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	14.46880	0.01447	33.09330	0.03309	14.469	13.36	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	352.17630	0.35218	247.81450	0.24781	352.176	13.35	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	15.57630	0.01558	35.21450	0.03521	15.576	13.35	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.91430	10.91430	10.78920	10.78920		13.62	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,614.31620	2.61432	2,489.22230	2.48922	2,614.316	21.41	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.01620	0.00002	0.02230	0.00002	0.016	21.41	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	919.72440	0.91972	798.40270	0.79840	919.724	13.46	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	5.42440	0.00542	9.20270	0.00920	5.424	13.46	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	410.83090	0.41083	320.11570	0.32012	410.831	13.02	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	66.53090	0.06653	100.91570	0.10092	66.531	13.02	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	403.50910	0.40351	313.67320	0.31367	403.509	13.03	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	69.20910	0.06921	104.47320	0.10447	69.209	13.03	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	396.26210	0.39626	307.31060	0.30731	396.262	13.05	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	71.96210	0.07196	108.11060	0.10811	71.962	13.05	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2014	Any day expiry			10.91590	10.91590	10.79080	10.79080		13.64	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	85.48660	0.08549	125.33550	0.12534	85.487	13.15	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	371.38660	0.37139	286.13550	0.28614	371.387	13.15	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.91750	10.91750	10.79230	10.79230		13.67	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,827.73140	1.82773	1,702.63660	1.70264	1,827.731	17.39	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.23140	0.00023	0.33660	0.00034	0.231	17.39	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,817.73850	1.81774	1,692.64730	1.69265	1,817.739	17.33	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.23850	0.00024	0.34730	0.00035	0.239	17.33	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,807.74580	1.80775	1,682.65830	1.68266	1,807.746	17.28	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.24580	0.00025	0.35830	0.00036	0.246	17.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.94490	10.94490	10.81890	10.81890		13.82	983,891,785.50	89,895	883,490.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,244.90470	3.24490	3,118.90660	3.11891	3,244.905	21.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00470	0.00000	0.00660	0.00001	0.005	21.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,744.93420	2.74493	2,618.94950	2.61895	2,744.934	19.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.03420	0.00003	0.04950	0.00005	0.034	19.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,245.12190	2.24512	2,119.21200	2.11921	2,245.122	18.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.22190	0.00022	0.31200	0.00031	0.222	18.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	1.08570	0.00109	1.49600	0.00150	1.086	15.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,695.98570	1.69599	1,570.39600	1.57040	1,695.986	15.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,357.79060	1.35779	1,232.94520	1.23295	1,357.791	14.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	2.89060	0.00289	4.04520	0.00405	2.891	14.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,347.87600	1.34788	1,223.06680	1.22307	1,347.876	14.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	2.97600	0.00298	4.16680	0.00417	2.976	14.45	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	3.06420	0.00306	4.29210	0.00429	3.064	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,337.96420	1.33796	1,213.19210	1.21319	1,337.964	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,248.88720	1.24889	1,124.51150	1.12451	1,248.887	14.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	3.98720	0.00399	5.61150	0.00561	3.987	14.03	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,199.51860	1.19952	1,075.76210	1.07576	1,199.519	13.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	4.61860	0.00462	6.86210	0.00686	4.619	13.82	0.00	4	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	5.35270	0.00535	8.36130	0.00836	5.353	13.61	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,150.25270	1.15025	1,027.26130	1.02726	1,150.253	13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,052.55930	1.05256	931.18110	0.93118	1,052.559	13.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	7.65930	0.00766	12.28110	0.01228	7.659	13.34	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	956.39000	0.95639	836.67740	0.83668	956.390	13.20	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	11.49000	0.01149	17.77740	0.01778	11.490	13.20	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	20.39070	0.02039	30.10320	0.03010	20.391	13.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	815.29070	0.81529	699.00320	0.69900	815.291	13.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	769.36020	0.76936	654.50900	0.65451	769.360	12.94	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	24.46020	0.02446	35.60900	0.03561	24.460	12.94	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	751.17340	0.75117	636.94220	0.63694	751.173	12.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	26.27340	0.02627	38.04220	0.03804	26.273	12.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	29.20670	0.02921	41.95820	0.04196	29.207	12.87	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	724.10670	0.72411	610.85820	0.61086	724.107	12.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	679.61410	0.67961	570.03290	0.57003	679.614	12.80	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	34.71410	0.03471	51.13290	0.05113	34.714	12.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	670.81440	0.67081	562.03230	0.56203	670.814	12.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	35.91440	0.03591	53.13230	0.05313	35.914	12.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	38.42060	0.03842	57.30000	0.05730	38.421	12.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	653.32060	0.65332	546.20000	0.54620	653.321	12.76	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	644.62720	0.64463	538.36970	0.53837	644.627	12.75	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	39.72720	0.03973	59.46970	0.05947	39.727	12.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	635.97060	0.63597	530.59750	0.53060	635.971	12.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	41.07060	0.04107	61.69750	0.06170	41.071	12.74	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	48.36870	0.04837	73.73330	0.07373	48.369	12.67	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	593.26870	0.59327	492.63330	0.49263	593.269	12.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	553.63090	0.55363	456.21540	0.45622	553.631	12.77	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	58.73090	0.05873	87.31540	0.08732	58.731	12.77	0.00	0	1,750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Call	515.47720	0.51548	421.41070	0.42141	515.477	12.88	0.00	0	10,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	70.57720	0.07058	102.51070	0.10251	70.577	12.88	0.00	0	2,600.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.55	Put	83.97190	0.08397	119.37090	0.11937	83.972	12.98	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.55	Call	478.87190	0.47887	388.27090	0.38827	478.872	12.98	0.00	0	50.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	443.87670	0.44388	356.83540	0.35684	443.877	13.09	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	98.97670	0.09898	137.93540	0.13794	98.977	13.09	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Call	437.07470	0.43707	350.75460	0.35075	437.075	13.11	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Put	102.17470	0.10217	141.85460	0.14185	102.175	13.11	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	115.63900	0.11564	158.22400	0.15822	115.639	13.19	115,639.00	1,000	3,350.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	410.53900	0.41054	327.12400	0.32712	410.539	13.19	0.00	0	406.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Call	391.34600	0.39135	310.12970	0.31013	391.346	13.25	0.00	0	11,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Put	126.44600	0.12645	171.22970	0.17123	126.446	13.25	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Call	378.89170	0.37889	299.14710	0.29915	378.892	13.30	0.00	0	24,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Put	133.99170	0.13399	180.24710	0.18025	133.992	13.30	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Put	154.05280	0.15405	204.00160	0.20400	154.053	13.40	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Call	348.95280	0.34895	272.90160	0.27290	348.953	13.40	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Call	320.72650	0.32073	248.36640	0.24837	320.727	13.50	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Put	175.82650	0.17583	229.46640	0.22947	175.827	13.50	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Call	299.37330	0.29937	231.75640	0.23176	299.373	13.59	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Put	194.47330	0.19447	252.85640	0.25286	194.473	13.59	0.00	0	1,200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	199.30340	0.19930	258.86870	0.25887	199.303	13.61	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	294.20340	0.29420	227.76870	0.22777	294.203	13.61	0.00	0	1,700.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Call	269.36160	0.26936	208.78820	0.20879	269.362	13.71	0.00	0	100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Put	224.46160	0.22446	289.88820	0.28989	224.462	13.71	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Call	264.59160	0.26459	205.17770	0.20518	264.592	13.74	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Put	229.69160	0.22969	296.27770	0.29628	229.692	13.74	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	281.56670	0.28157	356.40490	0.35640	281.567	14.03	0.00	0	1,300.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	226.46670	0.22647	175.30490	0.17530	226.467	14.03	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	191.54990	0.19155	147.16260	0.14716	191.550	14.45	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	346.64990	0.34665	428.26260	0.42826	346.650	14.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	176.15170	0.17615	134.86470	0.13486	176.152	14.66	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	381.25170	0.38125	465.96470	0.46596	381.252	14.66	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Put	417.10750	0.41711	504.72810	0.50473	417.108	14.87	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Call	162.00750	0.16201	123.62810	0.12363	162.008	14.87	0.00	0	2,900.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	149.02920	0.14903	113.37170	0.11337	149.029	15.08	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	454.12920	0.45413	544.47170	0.54447	454.129	15.08	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	98.77120	0.09877	75.10730	0.07511	98.771	16.13	0.00	0	12,350.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	653.87120	0.65387	756.20730	0.75621	653.871	16.13	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	872.81620	0.87282	982.57370	0.98257	872.816	17.28	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	67.71620	0.06772	51.47370	0.05147	67.716	17.28	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	47.70500	0.04771	36.06000	0.03606	47.705	18.43	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	1,102.80500	1.10281	1,217.16000	1.21716	1,102.805	18.43	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	33.87480	0.03387	25.67180	0.02567	33.875	19.49	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	1,338.97480	1.33897	1,456.77180	1.45677	1,338.975	19.49	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	1,579.64900	1.57965	1,699.89620	1.69990	1,579.649	20.51	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	24.54900	0.02455	18.79620	0.01880	24.549	20.51	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	20.48710	0.02049	15.79850	0.01580	20.487	21.13	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Put	1,725.58710	1.72559	1,846.89850	1.84690	1,725.587	21.13	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	19.32750	0.01933	14.94200	0.01494	19.328	21.33	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Put	1,774.42750	1.77443	1,896.04200	1.89604	1,774.428	21.33	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	1,921.42680	1.92143	2,043.82240	2.04382	1,921.427	21.95	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	16.32680	0.01633	12.72240	0.01272	16.327	21.95	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	13.91640	0.01392	11.32930	0.01133	13.916	22.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	2,069.01640	2.06902	2,192.42930	2.19243	2,069.016	22.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	10.20090	0.01020	7.39710	0.00740	10.201	30.52	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	3,315.30090	3.31530	3,438.49710	3.43850	3,315.301	30.52	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	6.97310	0.00697	4.97360	0.00497	6.973	30.52	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,562.07310	3.56207	3,686.07360	3.68607	3,562.073	30.52	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.94820	10.94820	10.82210	10.82210		13.87	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,858.98160	1.85898	1,733.16570	1.73317	1,858.982	16.57	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.78160	0.00078	1.06570	0.00107	0.782	16.57	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.80400	0.00080	1.09670	0.00110	0.804	16.53	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,849.00400	1.84900	1,723.19670	1.72320	1,849.004	16.53	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,839.02690	1.83903	1,713.22840	1.71323	1,839.027	16.49	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.82690	0.00083	1.12840	0.00113	0.827	16.49	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.95960	10.95960	10.83340	10.83340		13.92	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,659.70880	2.65971	2,533.54640	2.53355	2,659.709	19.19	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.10880	0.00011	0.14640	0.00015	0.109	19.19	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	881.83060	0.88183	765.62780	0.76563	881.831	13.19	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	22.23060	0.02223	32.22780	0.03223	22.231	13.19	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.00910	11.00910	10.88230	10.88230		14.33	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.52090	0.00052	0.64110	0.00064	0.521	18.57	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,709.62090	2.70962	2,582.94110	2.58294	2,709.621	18.57	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,095.10170	1.09510	977.74830	0.97775	1,095.102	13.63	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	26.00170	0.02600	35.44830	0.03545	26.002	13.63	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.06120	11.06120	10.93330	10.93330		14.68	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,161.61320	1.16161	1,044.88160	1.04488	1,161.613	13.78	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	40.41320	0.04041	51.58160	0.05158	40.413	13.78	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,152.38880	1.15239	1,036.11540	1.03612	1,152.389	13.75	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	41.18880	0.04119	52.81540	0.05282	41.189	13.75	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,143.40540	1.14341	1,027.37440	1.02737	1,143.405	13.75	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	42.20540	0.04221	54.07440	0.05407	42.205	13.75	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.06280	11.06280	10.93490	10.93490		14.70	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,764.23650	2.76424	2,636.70040	2.63670	2,764.237	18.16	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	1.43650	0.00144	1.80040	0.00180	1.437	18.16	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	65.39800	0.06540	82.06170	0.08206	65.398	13.67	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	988.19800	0.98820	876.96170	0.87696	988.198	13.67	0.00	0	5,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.09140	11.09140	10.96290	10.96290		14.96	15,051,029.80	1,357	57,710.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,092.52680	3.09253	2,964.34020	2.96434	3,092.527	18.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	1.12680	0.00113	1.44020	0.00144	1.127	18.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,644.40310	2.64440	2,516.63130	2.51663	2,644.403	17.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	3.00310	0.00300	3.73130	0.00373	3.003	17.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,455.86800	2.45587	2,328.39560	2.32840	2,455.868	17.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	4.46800	0.00447	5.49560	0.00550	4.468	17.25	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,346.99980	2.34700	2,219.75090	2.21975	2,347.000	16.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	5.59980	0.00560	6.85090	0.00685	5.600	16.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,317.35230	2.31735	2,190.15350	2.19015	2,317.352	16.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	5.95230	0.00595	7.25350	0.00725	5.952	16.92	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,100.57680	2.10058	1,973.87690	1.97388	2,100.577	16.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	9.17680	0.00918	10.97690	0.01098	9.177	16.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,904.77190	1.90477	1,778.79340	1.77879	1,904.772	15.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	13.37190	0.01337	15.89340	0.01589	13.372	15.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,528.69180	1.52869	1,405.03960	1.40504	1,528.692	14.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	27.29180	0.02729	32.13960	0.03214	27.292	14.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,519.18590	1.51919	1,395.61440	1.39561	1,519.186	14.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	27.78590	0.02779	32.71440	0.03271	27.786	14.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,509.68760	1.50969	1,386.20000	1.38620	1,509.688	14.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	28.28760	0.02829	33.30000	0.03330	28.288	14.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,377.68130	1.37768	1,255.50900	1.25551	1,377.681	14.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	36.28130	0.03628	42.60900	0.04261	36.281	14.48	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,331.01790	1.33102	1,209.39400	1.20939	1,331.018	14.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	39.61790	0.03962	46.49400	0.04649	39.618	14.35	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,174.63970	1.17464	1,058.85870	1.05886	1,174.640	13.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	53.23970	0.05324	65.95870	0.06596	53.240	13.92	0.00	0	24,582.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,147.45640		1.14746		1,033.19150	1.03319	1,147.456	13.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	56.05640		0.05606		70.29150	0.07029	56.056	13.85	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,138.73360		1.13873		1,024.68490	1.02468	1,138.734	13.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	57.33360		0.05733		71.78490	0.07178	57.334	13.84	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	1,035.93750		1.03594		924.66780	0.92467	1,035.938	13.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	74.53750		0.07454		91.76780	0.09177	74.538	13.81	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	744.85350		0.74485		651.01200	0.65101	744.854	13.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	153.45350		0.15345		188.11200	0.18811	153.454	13.69	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	646.58830		0.64659		562.92710	0.56293	646.588	13.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	205.18830		0.20519		250.02710	0.25003	205.188	13.91	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	561.43450		0.56143		484.85040	0.48485	561.434	14.26	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	270.03450		0.27003		321.95040	0.32195	270.035	14.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	463.02510		0.46303		396.82260	0.39682	463.025	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	371.62510		0.37163		433.92260	0.43392	371.625	14.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	291.11630		0.29112		248.41630	0.24842	291.116	16.18	0.00	0	17,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	699.71630		0.69972		785.51630	0.78552	699.716	16.18	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	266.32320		0.26632		227.37180	0.22737	266.323	16.49	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	774.92320		0.77492		864.47180	0.86447	774.923	16.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	206.19250		0.20619		176.22840	0.17623	206.193	17.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,014.79250		1.01479		1,113.32840	1.11333	1,014.793	17.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	190.00370		0.19000		162.50320	0.16250	190.004	17.75	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,098.60370		1.09860		1,199.60320	1.19960	1,098.604	17.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	162.22750		0.16223		138.79280	0.13879	162.228	18.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,270.82750		1.27083		1,375.89280	1.37589	1,270.828	18.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	157.25840		0.15726		134.59720	0.13460	157.258	18.51	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,305.85840		1.30586		1,411.69720	1.41170	1,305.858	18.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	129.40410		0.12940		111.13120	0.11113	129.404	19.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,538.00410		1.53800		1,648.23120	1.64823	1,538.004	19.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	98.31110		0.09831		85.00320	0.08500	98.311	20.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,906.91110		1.90691		2,022.10320	2.02210	1,906.911	20.55	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			11.09980		11.09980		10.97110	10.97110		14.96	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,326.27670		2.32628		2,198.97330	2.19897	2,326.277	16.90	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	6.47670		0.00648		7.87330	0.00787	6.477	16.90	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	1,046.71520		1.04672		935.33700	0.93534	1,046.715	13.80	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	76.91520		0.07692		94.23700	0.09424	76.915	13.80	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	164.94520		0.16495		141.54220	0.14154	164.945	18.48	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,305.14520		1.30515		1,410.44220	1.41044	1,305.145	18.48	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.21190		11.21190		11.08060	11.08060		15.56	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	90.45120		0.09045		102.87430	0.10287	90.451	14.29	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,312.35120		1.31235		1,193.47430	1.19347	1,312.351	14.29	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	91.70910		0.09171		104.30370	0.10430	91.709	14.27	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,303.60910		1.30361		1,184.90370	1.18490	1,303.609	14.27	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,294.88250		1.29488		1,176.82480	1.17682	1,294.883	14.25	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	92.98250		0.09298		106.22480	0.10622	92.983	14.25	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,037.88850		1.03789		932.90070	0.93290	1,037.889	14.15	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	155.98850		0.15599		182.30070	0.18230	155.989	14.15	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	302.71430		0.30271		267.22490	0.26722	302.714	17.85	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,160.81430		1.16081		1,256.62490	1.25662	1,160.814	17.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.25410		11.25410		11.12180	11.12180		15.73	0.00	0	11,841.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,359.40450		3.35940		3,227.40940	3.22741	3,359.405	18.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	5.30450		0.00530		5.60940	0.00561	5.305	18.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,864.77100		2.86477		2,733.42370	2.73342	2,864.771	17.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	10.67100		0.01067		11.62370	0.01162	10.671	17.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,394.42350		2.39442		2,264.49660	2.26450	2,394.424	16.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	20.32350		0.02032		22.69660	0.02270	20.323	16.34	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,374.96640		2.37497		2,245.12550	2.24513	2,374.966	16.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	20.86640		0.02087		23.32550	0.02333	20.866	16.29	0.00	0	15,296.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	23.79520	0.02380		27.25450	0.02725		23.795	16.03	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,277.89520	2.27790		2,149.05450	2.14905		2,277.895	16.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,991.89300	1.99189		1,864.67460	1.86467		1,991.893	15.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	37.79300	0.03779		42.87460	0.04287		37.793	15.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,712.79460	1.71279		1,587.88540	1.58789		1,712.795	15.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	58.69460	0.05869		66.08540	0.06609		58.695	15.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	89.18490	0.08918		99.83300	0.09983		89.185	14.51	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,443.28490	1.44328		1,321.63300	1.32163		1,443.285	14.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,356.13690	1.35614		1,235.83930	1.23584		1,356.137	14.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	102.03690	0.10204		114.03930	0.11404		102.037	14.34	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,197.21660	1.19722		1,088.36330	1.08836		1,197.217	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	133.11660	0.13312		156.56330	0.15656		133.117	14.11	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	137.67340	0.13767		161.60980	0.16161		137.673	14.12	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,181.77340	1.18177		1,073.40980	1.07341		1,181.773	14.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,166.43860	1.16644		1,058.57160	1.05857		1,166.439	14.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	142.33860	0.14234		166.77160	0.16677		142.339	14.14	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,121.09490	1.12109		1,014.73450	1.01473		1,121.095	14.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	156.99490	0.15699		182.93450	0.18293		156.995	14.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	159.53530	0.15954		185.72800	0.18573		159.535	14.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,113.63530	1.11364		1,007.52800	1.00753		1,113.635	14.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,106.20380	1.10620		1,000.35350	1.00035		1,106.204	14.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	162.10380	0.16210		188.55350	0.18855		162.104	14.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	1,054.98260	1.05498		950.94930	0.95095		1,054.983	14.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	180.88260	0.18088		209.14930	0.20915		180.883	14.22	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	216.40220	0.21640		247.88250	0.24788		216.402	14.29	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	970.50220	0.97050		869.68250	0.86968		970.502	14.29	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	708.82940	0.70883		633.66770	0.63367		708.829	15.01	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	404.72940	0.40473		461.86770	0.46187		404.729	15.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	488.22080	0.48822		433.96150	0.43396		488.221	16.38	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	744.12080	0.74412		822.16150	0.82216		744.121	16.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,105.32920	1.10533		1,197.73430	1.19773		1,105.329	17.61	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	359.42920	0.35943		319.53430	0.31953		359.429	17.61	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	338.75320	0.33875		301.23210	0.30123		338.753	17.87	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,184.65320	1.18465		1,279.43210	1.27943		1,184.653	17.87	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	293.53740	0.29354		260.72120	0.26072		293.537	18.51	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,389.43740	1.38944		1,488.92120	1.48892		1,389.437	18.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,422.97590	1.42298		1,523.07510	1.52308		1,422.976	18.61	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	287.07590	0.28708		254.87510	0.25488		287.076	18.61	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	279.09020	0.27909		247.82170	0.24782		279.090	18.73	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,464.99020	1.46499		1,566.02170	1.56602		1,464.990	18.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	255.34050	0.25534		226.97860	0.22698		255.340	19.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,601.24050	1.60124		1,705.17860	1.70518		1,601.240	19.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,088.11720	2.08812		2,199.98540	2.19999		2,088.117	20.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	192.21720	0.19222		171.78540	0.17179		192.217	20.44	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.34440	11.34440		11.20980	11.20980		11.34440	16.12	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,334.67890	1.33468		1,221.12380	1.22112		1,334.679	14.35	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	150.27890	0.15028		171.32380	0.17132		150.279	14.35	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	475.38430	0.47538		427.48450	0.42748		475.384	17.39	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,040.98430	1.04098		1,127.68450	1.12768		1,040.984	17.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.41590	11.41590		11.27950	11.27950			16.34	0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,429.23400	3.42923		3,294.03530	3.29404		3,429.234	18.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	13.33400	0.01333		14.53530	0.01454		13.334	18.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,988.19570	2.98820		2,853.83680	2.85384		2,988.196	17.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	22.29570	0.02230		24.33680	0.02434		22.296	17.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,939.47360	2.93947		2,805.23890	2.80524		2,939.474	17.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	23.57360	0.02357		25.73890	0.02574		23.574	17.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,890.81960	2.89082		2,756.71450	2.75671		2,890.820	17.14	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 12/12/2014	Foreign Exchange Future	8.55	Put	24.91960		0.02492		27.21450	0.02721	24.920	17.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,456.56600		2.45657	2,324.03320	2.32403	2,456.566	16.10	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	40.66600		0.04067	44.53320	0.04453	40.666	16.10	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,992.92970		1.99293	1,865.02990	1.86503	1,992.930	15.40	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	77.02970		0.07703	85.52990	0.08553	77.030	15.40	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,903.30220		1.90330	1,776.48980	1.77649	1,903.302	15.28	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	87.40220		0.08740	96.98980	0.09699	87.402	15.28	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,557.13900		1.55714	1,435.84510	1.43585	1,557.139	14.81	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	141.23900		0.14124	156.34510	0.15635	141.239	14.81	0.00	0	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Call	1,259.66720		1.25967	1,153.38780	1.15339	1,259.667	14.64	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	223.76720		0.22377	253.88780	0.25389	223.767	14.64	0.00	0	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	1,177.59650		1.17760	1,074.90470	1.07490	1,177.596	14.75	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	261.69650		0.26170	295.40470	0.29540	261.697	14.75	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	885.42100		0.88542	804.97590	0.80498	885.421	15.41	0.00	0	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	469.52100		0.46952	525.47590	0.52548	469.521	15.41	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	679.47380		0.67947	614.94490	0.61494	679.474	16.55	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	763.57380		0.76357	835.44490	0.83544	763.574	16.55	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	526.41740		0.52642	476.05300	0.47605	526.417	17.63	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,110.51740		1.11052	1,196.55300	1.19655	1,110.517	17.63	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	523.84340		0.52384	473.72490	0.47372	523.843	17.65	0.00	0	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	1,117.94340		1.11794	1,204.22490	1.20422	1,117.943	17.65	0.00	0	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.59940		11.59940	11.46220	11.46220		16.71	0.00	0	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	497.38310		0.49738	547.68310	0.54768	497.383	15.71	0.00	0	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,106.78310		1.10678	1,019.88310	1.01988	1,106.783	15.71	0.00	0	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,101.87440		1.10187	1,015.27540	1.01528	1,101.874	15.73	0.00	0	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	502.47440		0.50247	553.07540	0.55308	502.474	15.73	0.00	0	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,096.98620		1.09699	1,010.69250	1.01069	1,096.986	15.75	0.00	0	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	507.58620		0.50759	558.49250	0.55849	507.586	15.75	0.00	0	0	0.00
\$ / R MAXI	On 17/01/2014	Any day expiry			10.85070		10.85070	10.72660	10.72660		13.88	0.00	0	0	0.00
\$ / R MAXI	On 17/01/2014	Any day expiry	10.76	Call	11,431.60320		0.11432	4,190.83930	0.04191	11,431.603	14.85	0.00	0	0	200.00
\$ / R MAXI	On 17/01/2014	Any day expiry	10.76	Put	2,361.60320		0.02362	7,530.83930	0.07531	2,361.603	14.85	0.00	0	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.94490		10.94490	10.81890	10.81890		13.82	558,189.90	51	0	706.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	65,332.06420		0.65332	54,620.00350	0.54620	65,332.064	12.76	0.00	0	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	3,842.06420		0.03842	5,730.00350	0.05730	3,842.064	12.76	0.00	0	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	52,298.55600		0.52299	42,823.99160	0.42824	52,298.556	12.86	0.00	0	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	6,808.55600		0.06809	9,933.99160	0.09934	6,808.556	12.86	0.00	0	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	51,547.72470		0.51548	42,141.07110	0.42141	51,547.725	12.88	0.00	0	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	7,057.72470		0.07058	10,251.07110	0.10251	7,057.725	12.88	0.00	0	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	50,802.96170		0.50803	41,464.81500	0.41465	50,802.962	12.90	0.00	0	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	7,312.96170		0.07313	10,574.81500	0.10575	7,312.962	12.90	0.00	0	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	27,909.80350		0.27910	21,619.28630	0.21619	27,909.804	13.67	0.00	0	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	21,419.80350		0.21420	27,729.28630	0.27729	21,419.804	13.67	0.00	0	0	160.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.09140		11.09140	10.96290	10.96290		14.96	0.00	0	0	207.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	62,290.24590		0.62290	54,117.69340	0.54118	62,290.246	14.00	0.00	0	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	22,150.24590		0.22150	26,827.69340	0.26828	22,150.246	14.00	0.00	0	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	61,709.29510		0.61709	53,584.41180	0.53584	61,709.295	14.02	0.00	0	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	22,569.29510		0.22569	27,294.41180	0.27294	22,569.295	14.02	0.00	0	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	61,132.80750		0.61133	53,055.53190	0.53056	61,132.808	14.05	0.00	0	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	22,992.80750		0.22993	27,765.53190	0.27766	22,992.808	14.05	0.00	0	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.25410		11.25410	11.12180	11.12180		15.73	0.00	0	0	1.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	87,741.85070		0.87742	78,646.92910	0.78647	87,741.851	14.38	0.00	0	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	26,331.85070		0.26332	30,466.92910	0.30467	26,331.851	14.38	0.00	0	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	87,099.92110		0.87100	78,101.95310	0.78102	87,099.921	14.38	0.00	0	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	26,689.92110		0.26690	30,921.95310	0.30922	26,689.921	14.38	0.00	0	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	86,461.07980		0.86461	77,560.89400	0.77561	86,461.080	14.39	0.00	0	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	27,051.07980		0.27051	31,380.89400	0.31381	27,051.080	14.39	0.00	0	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future		17.96240	17.96240		17.69490	17.69490		12.95	14,262,145.60	794	32,135.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	5,112.47640	5.11248	4,845.01650	4.84502	5,112.476	23.06	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.07640	0.00008	0.11650	0.00012	0.076	23.06	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	4,962.49660	4.96250	4,695.05220	4.69505	4,962.497	22.66	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.09660	0.00010	0.15220	0.00015	0.097	22.66	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	3,713.07210	3.71307	3,446.20670	3.44621	3,713.072	19.32	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.67210	0.00067	1.30670	0.00131	0.672	19.32	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	3,673.11520	3.67312	3,406.28720	3.40629	3,673.115	19.22	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	0.71520	0.00072	1.38720	0.00139	0.715	19.22	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	3,663.12640	3.66313	3,396.30810	3.39631	3,663.126	19.19	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	0.72640	0.00073	1.40810	0.00141	0.726	19.19	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	3,653.13780	3.65314	3,386.32930	3.38633	3,653.138	19.16	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	0.73780	0.00074	1.42930	0.00143	0.738	19.16	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	3,463.40960	3.46341	3,196.80000	3.19680	3,463.410	18.69	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	1.00960	0.00101	1.90000	0.00190	1.010	18.69	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	2,566.96290	2.56696	2,302.38450	2.30238	2,566.963	16.48	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	4.56290	0.00456	7.48450	0.00748	4.563	16.48	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	1,018.82500	1.01882	793.86000	0.79386	1,018.825	11.91	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	56.42500	0.05643	98.96000	0.09896	56.425	11.91	16,927.50	300	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Call	367.32530	0.36733	0.00000	0.00000	367.325	13.05	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	404.92530	0.40493	0.00000	0.00000	404.925	13.05	242,955.18	600	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	232.78140	0.23278	162.49220	0.16249	232.781	13.90	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	670.38140	0.67038	867.59220	0.86759	670.381	13.90	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.19020	18.19020	17.91800	17.91800		13.98	0.00	0	1,590.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	2,193.53630	2.19354	1,921.31920	1.92132	2,193.536	13.18	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	43.33630	0.04334	43.31920	0.04332	43.336	13.18	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	2,183.82940	2.18383	1,911.57610	1.91158	2,183.829	13.15	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	43.62940	0.04363	43.57610	0.04358	43.629	13.15	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	2,174.12360	2.17412	1,901.83540	1.90184	2,174.124	13.12	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	43.92360	0.04392	43.83540	0.04384	43.924	13.12	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,443.01160	1.44301	1,225.81610	1.22582	1,443.012	12.51	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	132.81160	0.13281	187.81610	0.18782	132.812	12.51	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.44300	18.44300	18.16370	18.16370		14.80	0.00	0	320.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,823.42880	1.82343	1,603.08570	1.60309	1,823.429	13.41	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	220.42880	0.22043	279.38570	0.27939	220.429	13.41	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,815.79010	1.81579	1,595.84240	1.59584	1,815.790	13.42	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	222.79010	0.22279	282.14240	0.28214	222.790	13.42	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,808.16900	1.80817	1,588.61770	1.58862	1,808.169	13.42	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	225.16900	0.22517	284.91770	0.28492	225.169	13.42	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.69350	18.69350	18.40680	18.40680		15.32	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,652.21500	1.65221	1,459.82620	1.45983	1,652.215	14.06	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	498.71500	0.49871	593.02620	0.59303	498.715	14.06	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,645.92870	1.64593	1,454.47390	1.45447	1,645.929	14.06	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	502.42870	0.50243	597.67390	0.59767	502.429	14.06	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,639.65940	1.63966	1,449.14060	1.44914	1,639.659	14.07	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	506.15940	0.50616	602.34060	0.60234	506.159	14.07	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future		0.10559	0.10559		0.10482	0.10482		12.59	3,589.99	34	124.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,562.65020	0.01563	1,487.08030	0.01487	1,562.650	17.88	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	3.85020	0.00004	4.88030	0.00005	3.850	17.88	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	599.26360	0.00599	538.62050	0.00539	599.264	12.59	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	40.46360	0.00040	56.42050	0.00056	40.464	12.59	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	111.63390	0.00112	96.51210	0.00097	111.634	15.71	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	552.83390	0.00553	614.31210	0.00614	552.834	15.71	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future		0.10705	0.10705		0.10627	0.10627		15.01	2,676.33	25	12,859.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,722.23290		0.01722		1,644.85700	0.01645	1,722.233	15.68	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	16.93290		0.00017		18.05700	0.00018	16.933	15.68	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	845.43990		0.00845		788.61090	0.00789	845.440	15.01	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	140.13990		0.00140		161.81090	0.00162	140.140	15.01	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	343.06540		0.00343		317.12850	0.00317	343.065	17.16	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	637.76540		0.00638		690.32850	0.00690	637.765	17.16	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.96410		14.96410		14.77330	14.77330		12.81	41,734,874.90	2,789	79,509.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,476.25290		2.47625		2,286.22530	2.28623	2,476.253	17.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	2.15290		0.00215		2.92530	0.00293	2.153	17.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,466.28250		2.46628		2,276.26720	2.27627	2,466.283	17.67	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2.18250		0.00218		2.96720	0.00297	2.183	17.67	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,456.31280		2.45631		2,266.30960	2.26631	2,456.313	17.63	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	2.21280		0.00221		3.00960	0.00301	2.213	17.63	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,316.78670		2.31679		2,126.98050	2.12698	2,316.787	17.04	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2.68670		0.00269		3.68050	0.00368	2.687	17.04	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,117.67240		2.11767		1,928.24830	1.92825	2,117.672	16.20	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	3.57240		0.00357		4.94830	0.00495	3.572	16.20	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	573.64100		0.57364		717.10910	0.71711	573.641	13.93	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	187.74100		0.18774		140.40910	0.14041	187.741	13.93	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.16370		15.16370		14.96920	14.96920		13.95	0.00	0	19,438.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,453.23770		1.45324		1,286.19930	1.28620	1,453.238	13.16	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	79.53770		0.07954		106.99930	0.10700	79.538	13.16	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,444.57530		1.44458		1,277.89840	1.27790	1,444.575	13.16	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	80.87530		0.08088		108.69840	0.10870	80.875	13.16	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,435.93270		1.43593		1,269.61850	1.26962	1,435.933	13.15	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	82.23270		0.08223		110.41850	0.11042	82.233	13.15	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.38640		15.38640		15.18680	15.18680		14.74	0.00	0	750.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,308.66350		1.30866		1,162.54460	1.16254	1,308.664	13.57	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	262.26350		0.26226		315.74460	0.31574	262.263	13.57	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	265.18480		0.26518		319.07320	0.31907	265.185	13.57	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,301.58480		1.30158		1,155.87320	1.15587	1,301.585	13.57	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,294.52830		1.29453		1,149.22500	1.14922	1,294.528	13.57	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	268.12830		0.26813		322.42500	0.32242	268.128	13.57	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.60990		15.60990		15.40500	15.40500		15.28	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,079.44400		2.07944		1,905.22920	1.90523	2,079.444	13.76	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	159.54400		0.15954		190.22920	0.19023	159.544	13.76	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,071.18770		2.07119		1,897.24570	1.89725	2,071.188	13.76	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	161.28770		0.16129		192.24570	0.19225	161.288	13.76	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,062.94570		2.06295		1,889.27780	1.88928	2,062.946	13.76	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	163.04570		0.16305		194.27780	0.19428	163.046	13.76	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.86510		15.86510		15.65960	15.65960		15.86	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	579.50600		0.57951		657.88930	0.65789	579.506	14.68	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,504.60600		1.50461		1,377.48930	1.37749	1,504.606	14.68	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,498.92340		1.49892		1,372.53410	1.37253	1,498.923	14.68	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	583.82340		0.58382		662.93410	0.66293	583.823	14.68	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,493.25880		1.49326		1,367.59180	1.36759	1,493.259	14.69	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	588.15880		0.58816		667.99180	0.66799	588.159	14.69	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.37846		110.37846		110.37684	110.37684			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	611.54000		0.61154		613.16000	0.61316	611.540		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	621.54000		0.62154		623.16000	0.62316	621.540		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	631.54000		0.63154		633.16000	0.63316	631.540		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2038	On 06/02/2014	Bond Future			107.74428		107.74428	107.74131	107.74131				0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	754.28000		0.75428	751.31000	0.75131		754.280		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	744.28000		0.74428	741.31000	0.74131		744.280		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	734.28000		0.73428	731.31000	0.73131		734.280		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			113.70382		113.70382	113.70079	113.70079				0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,713.82000		3.71382	3,710.79000	3.71079		3,713.820		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	3,703.82000		3.70382	3,700.79000	3.70079		3,703.820		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	3,693.82000		3.69382	3,690.79000	3.69079		3,693.820		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			413.49100		413.49100	414.12900	414.12900				0.00	0	0.00
AL37	On 08/05/2014	Index Future			418.93100		418.93100	419.57700	419.57700				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			487.65700		487.65700	489.09400	489.09400				0.00	0	1.00
AL7T	On 08/05/2014	Index Future			494.07200		494.07200	495.52800	495.52800				0.00	0	0.00
ALBI	On 06/02/2014	Index Future			439.01200		439.01200	440.62000	440.62000				0.00	0	803.00
ALBI	On 08/05/2014	Index Future			444.78700		444.78700	446.41700	446.41700				0.00	0	35.00
ALBI	On 07/08/2014	Index Future			450.78200		450.78200	452.44000	452.44000				0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.78060		9.78060	9.77720	9.77720			11.86	6,259,584.00	640	8,795.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	363.60550		0.36361	362.07510	0.36208		363.606	11.53	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	73.00550		0.07301	74.87510	0.07488		73.006	11.53	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	356.48740		0.35649	354.99490	0.35499		356.487	11.55	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	75.88740		0.07589	77.79490	0.07779		75.887	11.55	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	349.44740		0.34945	347.99420	0.34799		349.447	11.56	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	78.84740		0.07885	80.79420	0.08079		78.847	11.56	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.85430		9.85430	9.84990	9.84990			12.00	0.00	0	1,575.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	724.92760		0.72493	721.74260	0.72174		724.928	11.76	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	70.62760		0.07063	71.84260	0.07184		70.628	11.76	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	382.46540		0.38247	380.30960	0.38031		382.465	11.96	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	228.16540		0.22817	230.40960	0.23041		228.165	11.96	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	286.87400		0.28687	285.10500	0.28511		286.874	12.06	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	322.57400		0.32257	325.20500	0.32520		322.574	12.06	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	282.61800		0.28262	280.87300	0.28087		282.618	12.07	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	328.31800		0.32832	330.97300	0.33097		328.318	12.07	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	278.41370		0.27841	276.69490	0.27669		278.414	12.09	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	334.11370		0.33411	336.79490	0.33679		334.114	12.09	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	76.58460		0.07658	76.22750	0.07623		76.585	13.23	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	922.28460		0.92228	926.32750	0.92633		922.285	13.23	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.93730		9.93730	9.93050	9.93050			12.16	0.00	0	2,500.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	612.97890		0.61298	609.07920	0.60908		612.979	12.03	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	215.67890		0.21568	218.57920	0.21858		215.679	12.03	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	219.36830		0.21937	222.29850	0.22230		219.368	12.03	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	606.66830		0.60667	602.79850	0.60280		606.668	12.03	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	600.39850		0.60040	596.55860	0.59656		600.398	12.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	223.09850		0.22310		226.05860	0.22606	223.098	12.04	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.02090		10.02090		10.01230	10.01230		12.30	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	701.41390		0.70141		696.45970	0.69646	701.414	12.17	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	270.51390		0.27051		274.15970	0.27416	270.514	12.17	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	695.28150		0.69528		690.36230	0.69036	695.281	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	274.38150		0.27438		278.06230	0.27806	274.382	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	689.18400		0.68918		684.29980	0.68430	689.184	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	278.28400		0.27828		281.99980	0.28200	278.284	12.18	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.00020		10.00020		9.93390	9.93390		13.83	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	257.25150		0.25725		211.08830	0.21109	257.252	13.78	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	197.05150		0.19705		217.18830	0.21719	197.052	13.78	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	252.11020		0.25211		206.38350	0.20638	252.110	13.79	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	201.91020		0.20191		222.48350	0.22248	201.910	13.79	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	247.03840		0.24704		202.16750	0.20217	247.038	13.80	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	206.83840		0.20684		228.26750	0.22827	206.838	13.80	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.11290		10.11290		10.04450	10.04450		13.54	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	491.77750		0.49178		437.73380	0.43773	491.778	13.25	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	218.87750		0.21888		233.23380	0.23323	218.878	13.25	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	485.96670		0.48597		432.19270	0.43219	485.967	13.26	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	223.06670		0.22307		237.69270	0.23769	223.067	13.26	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	480.20420		0.48020		426.70180	0.42670	480.204	13.27	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	227.30420		0.22730		242.20180	0.24220	227.304	13.27	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			323.60280		323.60280		-262.90110	-262.90110			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			898.39960		898.39960		833.56130	833.56130			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			979.22180		979.22180		909.62760	909.62760			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			152.32010		152.32010		152.06930	152.06930			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			374.08640		374.08640		270.39160	270.39160			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			868.48770		868.48770		806.08910	806.08910			0.00	0	1,871.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.13730		12.13730		11.99830	11.99830		12.98	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	875.67080		0.87567		742.68680	0.74269	875.671	13.35	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	28.37080		0.02837		34.38680	0.03439	28.371	13.35	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	866.28030		0.86628		733.39270	0.73339	866.280	13.30	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	28.98030		0.02898		35.09270	0.03509	28.980	13.30	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	856.90470		0.85690		724.11430	0.72411	856.905	13.25	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	29.60470		0.02960		35.81430	0.03581	29.605	13.25	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.30870		12.30870		12.16700	12.16700		14.09	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	856.41300		0.85641		750.36600	0.75037	856.413	13.03	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	137.71300		0.13771		173.36600	0.17337	137.713	13.03	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	849.27810		0.84928		743.71020	0.74371	849.278	13.05	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	140.57810		0.14058		176.71020	0.17671	140.578	13.05	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	842.18420		0.84218		737.09230	0.73709	842.184	13.06	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	143.48420		0.14348		180.09230	0.18009	143.484	13.06	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.81490		1.81490		1.79150	1.79150		13.68	0.00	0	100.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,292.42180		0.12924		1,081.38300	0.10814	1,292.422	13.28	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	43.42180		0.00434		66.38300	0.00664	43.422	13.28	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,202.50320		0.12025		997.06070	0.09971	1,202.503	13.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	53.50320		0.00535		82.06070	0.00821	53.503	13.21	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,116.39020		0.11164		917.11570	0.09171	1,116.390	13.26	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	67.39020		0.00674		102.11570	0.01021	67.390	13.26	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.83480		1.83480		1.81170	1.81170		14.80	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,597.28500		0.15973		1,400.35140	0.14004	1,597.285	13.84	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	149.28500		0.01493		183.35140	0.01834	149.285	13.84	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,516.96490		0.15170		1,323.43390	0.13234	1,516.965	13.83	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	168.96490		0.01690		206.43390	0.02064	168.965	13.83	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,438.52710		0.14385		1,251.46280	0.12515	1,438.527	13.83	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	190.52710		0.01905		234.46280	0.02345	190.527	13.83	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.33688		114.33688		114.33377	114.33377			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,346.88000		3.34688		3,343.77000	3.34377	3,346.880		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	3,336.88000		3.33688		3,333.77000	3.33377	3,336.880		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	3,326.88000		3.32688		3,323.77000	3.32377	3,326.880		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.71377		83.83884		9.64445	84.35254			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,297.33000		1.29733		783.63000	0.78363	1,297.330		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,221.80000		1.22180		708.10000	0.70810	1,221.800		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,146.38000		1.14638		632.68000	0.63268	1,146.380		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.83351		81.15983		9.76188	81.68031			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,166.38000		2.16638		1,645.90000	1.64590	2,166.380		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,091.09000		2.09109		1,570.61000	1.57061	2,091.090		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,015.90000		2.01590		1,495.42000	1.49542	2,015.900		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			438.38800		438.38800		439.90900	439.90900			0.00	0	481.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	16,020.00000		1.60200		810.00000	0.08100	16,020.000		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	16,120.00000		1.61200		910.00000	0.09100	16,120.000		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	16,220.00000		1.62200		1,010.00000	0.10100	16,220.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			444.15500		444.15500		445.69600	445.69600			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	21,650.00000		2.16500		37,060.00000	3.70600	21,650.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	21,550.00000		2.15500		36,960.00000	3.69600	21,550.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	21,450.00000		2.14500		36,860.00000	3.68600	21,450.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 08/05/2014	GOVI	442.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			450.14100		450.14100		451.70900	451.70900			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	98,490.00000		9.84900		82,810.00000	8.28100	98,490.000		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	98,590.00000		9.85900		82,910.00000	8.29100	98,590.000		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	98,690.00000		9.86900		83,010.00000	8.30100	98,690.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014	Index Future			201.44000		201.44000		201.44700	201.44700			0.00	0	1,334.00
IGOV	On 08/05/2014	Index Future			204.11500		204.11500		204.12200	204.12200			0.00	0	7.00
ILBI	On 06/02/2014	Index Future			543.54800		543.54800		543.55000	543.55000			0.00	0	190.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.23000		94.77000		5.23000	94.77000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.29000		94.71000		5.27000	94.73000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.33000		94.67000		5.31000	94.69000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.45000		94.55000		5.42000	94.58000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.50000		94.50000		5.49000	94.51000			23,611,250.00	1,000	3,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.68000		94.32000		5.62000	94.38000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.96000		94.04000		5.87000	94.13000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.26000		93.74000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.56000		93.44000		6.49000	93.51000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.87000		93.13000		6.78000	93.22000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.14000		92.86000		7.06000	92.94000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.43000		92.57000		7.34000	92.66000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.17000		9.17000		9.02890	9.02890		9.33	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	1,030.98050		1.03098		890.91010	0.89091	1,030.981	11.80	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.98050		0.00098		2.01010	0.00201	0.980	11.80	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	1,021.03050		1.02103		881.00870	0.88101	1,021.031	11.76	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	1.03050		0.00103		2.10870	0.00211	1.030	11.76	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	1,011.08310		1.01108		871.10420	0.87110	1,011.083	11.72	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	1.08310		0.00108		2.20420	0.00220	1.083	11.72	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.23230		9.23230		9.09030	9.09030			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	825.93220		0.82593		698.31900	0.69832	825.932	11.35	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	33.63220		0.03363		48.01900	0.04802	33.632	11.35	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	816.97480		0.81697		689.74820	0.68975	816.975	11.34	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	34.67480		0.03467		49.44820	0.04945	34.675	11.34	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	808.04470		0.80804		681.21260	0.68121	808.045	11.33	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	35.74470		0.03574		50.91260	0.05091	35.745	11.33	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.36720		1.36720		1.36550	1.36550			0.00	0	575.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.36720		1.36720		1.36540	1.36540			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.55430		9.55430	0.10464	9.62460	9.62460		13.52	0.00	0	0.00

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 / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	469.50140		0.04695	0.10464	649.04830	0.06490	469.501	12.68	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	5,326.50140		0.53265	0.10464	4,803.04830	0.48030	5,326.501	12.68	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	451.52490		0.04515	0.10464	626.89940	0.06269	451.525	12.66	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	5,408.52490		0.54085	0.10464	4,880.89940	0.48809	5,408.525	12.66	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	438.56760		0.04386	0.10464	605.32160	0.06053	438.568	12.69	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	5,495.56760		0.54956	0.10464	4,959.32160	0.49593	5,495.568	12.69	0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.96445		102.14034		7.90998	102.48463			0.00	0	11,268.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	788.87000		0.78887		444.58000	0.44458	788.870		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	725.19000		0.72519		380.90000	0.38090	725.190		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	661.55000		0.66155		317.26000	0.31726	661.550		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.06736		99.56768		8.01067	99.91646			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	2,986.97000		2.98697		2,638.19000	2.63819	2,986.970		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	2,923.22000		2.92322		2,574.44000	2.57444	2,923.220		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	2,859.52000		2.85952		2,510.74000	2.51074	2,859.520		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.21660		116.39793		6.19746	116.42859		2.24	0.00	0	32,412.00
R157	On 06/02/2014	Bond Future	5.64	Call	21.32000		0.02132		25.84000	0.02584	21.320	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	950.14000		0.95014		924.00000	0.92400	950.140	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	22.59000		0.02259		27.30000	0.02730	22.590	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	935.21000		0.93521		909.26000	0.90926	935.210	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	23.92000		0.02392		28.83000	0.02883	23.920	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	920.35000		0.92035		894.60000	0.89460	920.350	2.19	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.39857		111.12168		6.37550	111.15277		2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	69.53000		0.06953		74.12000	0.07412	69.530	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,715.41000		1.71541		1,688.91000	1.68891	1,715.410	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	71.02000		0.07102		75.68000	0.07568	71.020	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,703.14000		1.70314		1,676.71000	1.67671	1,703.140	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	72.53000		0.07253		77.28000	0.07728	72.530	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,690.89000		1.69089		1,664.55000	1.66455	1,690.890	2.13	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.62315		112.61972		6.59284	112.65290		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	701.61000		0.70161		721.03000	0.72103	701.610	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	573.83000		0.57383		560.07000	0.56007	573.830	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	707.74000		0.70774		727.25000	0.72725	707.740	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	569.04000		0.56904		555.37000	0.55537	569.040	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	713.56000		0.71356		733.16000	0.73316	713.560	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	563.94000		0.56394		550.36000	0.55036	563.940	1.89	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.92945		107.38993		6.89125	107.42212		1.67	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	369.35000		0.36935		381.72000	0.38172	369.350	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	995.41000		0.99541		975.59000	0.97559	995.410	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	372.28000		0.37228		384.72000	0.38472	372.280	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	989.83000		0.98983		970.08000	0.97008	989.830	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	375.23000		0.37523		387.73000	0.38773	375.230	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	984.28000		0.98428		964.59000	0.96459	984.280	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

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 06/02/2014	Bond Future			8.26700		118.95670		8.18727	119.65862		13.61	11,895,670.00	100	61,696.00
R186	On 06/02/2014	Bond Future	7.74	Call	246.69000		0.24669	370.28000	0.37028		246.690	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	4,996.76000		4.99676	4,418.43000	4.41843		4,996.760	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	258.16000		0.25816	385.88000	0.38588		258.160	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,915.63000		4.91563	4,341.43000	4.34143		4,915.630	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	270.06000		0.27006	401.98000	0.40198		270.060	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,835.02000		4.83502	4,265.02000	4.26502		4,835.020	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	4,457.90000		4.45790	5,084.75000	5.08475		4,457.900	13.85	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	328.13000		0.32813	253.06000	0.25306		328.130	13.85	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.36788		120.52174	8.28521	121.23289			14.38	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	571.86000		0.57186	676.58000	0.67658		571.860	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,273.63000		12.27363	11,667.20000	11.66720		12,273.630	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	582.76000		0.58276	689.03000	0.68903		582.760	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,186.79000		12.18679	11,581.91000	11.58191		12,186.790	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	593.82000		0.59382	701.65000	0.70165		593.820	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,100.22000		12.10022	11,496.90000	11.49690		12,100.220	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,188.78000		1.18878	1,370.30000	1.37030		1,188.780	14.09	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,965.73000		8.96573	8,436.10000	8.43610		8,965.730	14.09	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,392.46000		3.39246	3,757.22000	3.75722		3,392.460	14.38	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,408.33000		4.40833	4,061.94000	4.06194		4,408.330	14.38	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,464.94000		4.46494	4,891.49000	4.89149		4,464.940	14.50	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,340.88000		3.34088	3,056.28000	3.05628		3,340.880	14.50	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	7,043.64000		7.04364	7,577.88000	7.57788		7,043.640	14.73	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,800.58000		1.80058	1,623.67000	1.62367		1,800.580	14.73	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	8,505.82000		8.50582	9,083.01000	9.08301		8,505.820	14.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,280.64000		1.28064	1,146.68000	1.14668		1,280.640	14.84	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.46795		116.85593	8.38200	117.57850			13.89	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,637.96000		5.63796	5,276.38000	5.27638		5,637.960	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,134.96000		4.13496	4,495.95000	4.49595		4,134.960	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,173.13000		4.17313	4,536.15000	4.53615		4,173.130	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,590.95000		5.59095	5,231.40000	5.23140		5,590.950	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,211.51000		4.21151	4,576.55000	4.57655		4,211.510	13.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,544.23000		5.54423	5,186.70000	5.18670		5,544.230	13.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,917.32000		6.91732	7,398.37000	7.39837		6,917.320	14.10	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,218.40000		3.21840	2,976.88000	2.97688		3,218.400	14.10	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.56484		118.49410	8.47587	119.22520			13.28	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,072.89000		4.07289	4,400.12000	4.40012		4,072.890	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,623.09000		7.62309	7,219.22000	7.21922		7,623.090	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,106.97000		4.10697	4,435.94000	4.43594		4,106.970	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,571.86000		7.57186	7,169.73000	7.16973		7,571.860	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,141.22000		4.14122	4,471.92000	4.47192		4,141.220	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,520.89000		7.52089	7,120.49000	7.12049		7,520.890	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,396.36000		8.39636	8,890.89000	8.89089		8,396.360	13.61	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,591.00000		3.59100	3,354.43000	3.35443		3,591.000	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			276.72471		276.72471	276.72164	276.72164				0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	3,265.29000		3.26529	3,268.36000	3.26836		3,265.290		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 06/02/2014	Bond Future	280.00	Put	3,275.29000		3.27529	3,278.36000	3.27836		3,275.290		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	3,285.29000		3.28529	3,288.36000	3.28836		3,285.290		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			5.21261		104.16670	5.15285	104.21747			1.19	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	137.14000		0.13714	168.30000	0.16830		137.140		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	113.88000		0.11388	94.27000	0.09427		113.880		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	141.68000		0.14168	173.36000	0.17336		141.680		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	109.93000		0.10993	90.84000	0.09084		109.930		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	146.41000		0.14641	178.61000	0.17861		146.410		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	106.17000		0.10617	87.60000	0.08760		106.170		0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.17665		105.53710	5.09142	105.58855			0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	122.47000		0.12247	140.97000	0.14097		122.470		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	386.56000		0.38656	353.61000	0.35361		386.560		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	124.44000		0.12444	143.14000	0.14314		124.440		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	382.47000		0.38247	349.72000	0.34972		382.470		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	126.43000		0.12643	145.34000	0.14534		126.430		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	378.40000		0.37840	345.86000	0.34586		378.400		0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.95550		102.55108	4.80711	102.60477			0.68	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	280.90000		0.28090	314.09000	0.31409		280.900		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	160.08000		0.16008	139.58000	0.13958		160.080		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	283.02000		0.28302	316.35000	0.31635		283.020		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	158.59000		0.15859	138.23000	0.13823		158.590		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	285.15000		0.28515	318.61000	0.31861		285.150		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	157.12000		0.15712	136.89000	0.13689		157.120		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 06/02/2014	Bond Future			212.40859		212.40859	212.40417	212.40417				0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	3,418.59000		3.41859	3,414.17000	3.41417		3,418.590		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	3,408.59000		3.40859	3,404.17000	3.40417		3,408.590		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	3,398.59000		3.39859	3,394.17000	3.39417		3,398.590		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.01453		107.24555	6.97518	107.37154			4.67	0.00	0	10,779.00
R203	On 06/02/2014	Bond Future	5.95	Call	0.95000		0.00095	1.64000	0.00164		0.950		4.54	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,476.63000		3.47663	3,351.33000	3.35133		3,476.630		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	4.70000		0.00470	7.35000	0.00735		4.700		4.56	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,849.68000		2.84968	2,726.34000	2.72634		2,849.680		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	5.08000		0.00508	7.91000	0.00791		5.080		4.56	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,816.99000		2.81699	2,693.83000	2.69383		2,816.990		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	5.49000		0.00549	8.50000	0.00850		5.490		4.56	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,784.34000		2.78434	2,661.36000	2.66136		2,784.340		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	269.76000		0.26976	323.80000	0.32380		269.760		4.65	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	830.02000		0.83002	758.07000	0.75807		830.020		4.65	0	0.00
R203	On 08/05/2014	Bond Future			7.15938		104.49628	7.11662	104.62396			5.05	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	90.44000		0.09044	101.81000	0.10181		90.440		4.93	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,434.67000		4.43467	4,318.36000	4.31836		4,434.670		4.93	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	92.59000		0.09259	104.18000	0.10418		92.590		4.93	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.75	Put	4,405.44000		4.40544		4,289.35000	4.28935	4,405.440	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	94.79000		0.09479		106.59000	0.10659	94.790	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,376.26000		4.37626		4,260.38000	4.26038	4,376.260	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	753.14000		0.75314		807.30000	0.80730	753.140	5.00	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,711.51000		1.71151		1,637.99000	1.63799	1,711.510	5.00	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,569.83000		1.56983		1,652.59000	1.65259	1,569.830	5.07	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	854.97000		0.85497		810.05000	0.81005	854.970	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.31251		105.90489		7.26524	106.03583		4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	905.99000		0.90599		958.33000	0.95833	905.990	4.62	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,224.27000		2.22427		2,145.67000	2.14567	2,224.270	4.62	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,512.32000		1.51232		1,451.42000	1.45142	1,512.320	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,449.99000		1.44999		1,520.03000	1.52003	1,449.990	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,498.76000		1.49876		1,438.25000	1.43825	1,498.760	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,464.13000		1.46413		1,534.56000	1.53456	1,464.130	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,478.35000		1.47835		1,549.17000	1.54917	1,478.350	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,485.30000		1.48530		1,425.18000	1.42518	1,485.300	4.68	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.47755		103.22836		7.42606	103.35983		4.53	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	967.27000		0.96727		1,017.22000	1.01722	967.270	4.44	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,610.17000		2.61017		2,528.65000	2.52865	2,610.170	4.44	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	976.82000		0.97682		1,027.09000	1.02709	976.820	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,593.70000		2.59370		2,512.50000	2.51250	2,593.700	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	986.43000		0.98643		1,037.02000	1.03702	986.430	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,577.29000		2.57729		2,496.41000	2.49641	2,577.290	4.45	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.14206		94.13088		9.07252	94.76461			0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,029.87000		2.02987		2,663.60000	2.66360	2,029.870		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	2,117.30000		2.11730		2,751.03000	2.75103	2,117.300		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,204.59000		2.20459		2,838.32000	2.83832	2,204.590		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			9.24250		95.36930		9.17075	96.01137			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,123.60000		1.12360		1,765.67000	1.76567	1,123.600		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,210.80000		1.21080		1,852.87000	1.85287	1,210.800		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,297.86000		1.29786		1,939.93000	1.93993	1,297.860		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.34426		92.39722		9.27001	93.04939			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	2,720.23000		2.72023		2,068.06000	2.06806	2,720.230		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,628.79000		2.62879		1,976.62000	1.97662	2,628.790		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,537.49000		2.53749		1,885.32000	1.88532	2,537.490		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.28386		104.01441		7.24451	104.17601		6.72	0.00	0	29,769.00
R204	On 06/02/2014	Bond Future	6.39	Call	9.69000		0.00969		14.46000	0.01446	9.690		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,758.26000		3.75826		3,601.43000	3.60143	3,758.260		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	10.38000		0.01038		15.44000	0.01544	10.380		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,716.10000		3.71610		3,559.56000	3.55956	3,716.100		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	11.13000		0.01113		16.47000	0.01647	11.130		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,674.02000		3.67402		3,517.76000	3.51776	3,674.020		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future			7.41399		105.38279		7.37202	105.54653		6.74	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	146.82000		0.14682		163.95000	0.16395	146.820	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,677.90000		5.67790		5,531.29000	5.53129	5,677.900	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	150.13000		0.15013		167.56000	0.16756	150.130	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,639.66000		5.63966		5,493.35000	5.49335	5,639.660	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	153.49000		0.15349		171.23000	0.17123	153.490	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,601.48000		5.60148		5,455.48000	5.45548	5,601.480	6.56	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.54839		102.77257		7.50310	102.94006		6.81	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,299.49000		2.29949		2,218.50000	2.21850	2,299.490	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,898.08000		1.89808		1,984.58000	1.98458	1,898.080	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,915.79000		1.91579		2,002.77000	2.00277	1,915.790	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,280.09000		2.28009		2,199.58000	2.19958	2,280.090	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,933.61000		1.93361		2,021.06000	2.02106	1,933.610	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,260.81000		2.26081		2,180.77000	2.18077	2,260.810	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,554.06000		2.55406		2,656.32000	2.65632	2,554.060	6.87	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,702.76000		1.70276		1,637.53000	1.63753	1,702.760	6.87	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.68266		104.21315		7.63446	104.38166		6.65	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,429.39000		1.42939		1,494.21000	1.49421	1,429.390	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,884.34000		3.88434		3,780.65000	3.78065	3,884.340	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,442.17000		1.44217		1,507.37000	1.50737	1,442.170	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,861.17000		3.86117		3,757.86000	3.75786	3,861.170	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,455.02000		1.45502		1,520.61000	1.52061	1,455.020	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,838.07000		3.83807		3,735.15000	3.73515	3,838.070	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,063.89000		3.06389		3,166.56000	3.16656	3,063.890	6.70	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,997.45000		1.99745		1,931.61000	1.93161	1,997.450	6.70	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.56290		99.05987		7.52362	99.24328		8.61	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	15.00000		0.01500		21.71000	0.02171	15.000	8.40	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,436.86000		4.43686		4,260.16000	4.26016	4,436.860	8.40	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	15.97000		0.01597		23.03000	0.02303	15.970	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,388.63000		4.38863		4,212.28000	4.21228	4,388.630	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	17.00000		0.01700		24.42000	0.02442	17.000	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,340.50000		4.34050		4,164.51000	4.16451	4,340.500	8.41	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.68817		100.36310		7.64670	100.54894		8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	153.87000		0.15387		171.50000	0.17150	153.870	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,148.90000		7.14890		6,980.69000	6.98069	7,148.900	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	157.26000		0.15726		175.20000	0.17520	157.260	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,103.63000		7.10363		6,935.73000	6.93573	7,103.630	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	160.72000		0.16072		178.98000	0.17898	160.720	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,058.45000		7.05845		6,890.87000	6.89087	7,058.450	8.26	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.81671		98.07589		7.77250	98.26569		8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,211.78000		2.21178		2,309.60000	2.30960	2,211.780	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,756.97000		2.75697		2,664.99000	2.66499	2,756.970	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,733.98000		2.73398		2,642.53000	2.64253	2,733.980	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,231.95000		2.23195		2,330.30000	2.33030	2,231.950	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,252.24000		2.25224		2,351.12000	2.35112	2,252.240	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,711.13000		2.71113		2,620.21000	2.62021	2,711.130	8.42	0.00	0	0.00

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 06/11/2014	Bond Future			7.93871		99.45071		7.89221	99.64189		8.38	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,899.40000		1.89940	1,978.44000	1.97844		1,899.400	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,396.29000		4.39629	4,284.15000	4.28415		4,396.290	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,915.17000		1.91517	1,994.63000	1.99463		1,915.170	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,369.72000		4.36972	4,258.00000	4.25800		4,369.720	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,931.03000		1.93103	2,010.92000	2.01092		1,931.030	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,343.26000		4.34326	4,231.97000	4.23197		4,343.260	8.25	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.72024		97.22691	7.67079	97.48603			9.45	0.00	0	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	8.31000		0.00831	13.51000	0.01351		8.310	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,311.29000		5.31129	5,057.37000	5.05737		5,311.290	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	8.90000		0.00890	14.41000	0.01441		8.900	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,255.97000		5.25597	5,002.36000	5.00236		5,255.970	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	9.56000		0.00956	15.39000	0.01539		9.560	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,200.76000		5.20076	4,947.47000	4.94747		5,200.760	9.18	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.83161		95.11008	7.77982	95.37258			9.96	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	147.80000		0.14780	169.38000	0.16938		147.800	9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,359.37000		8.35937	8,118.45000	8.11845		8,359.370	9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	151.19000		0.15119	173.17000	0.17317		151.190	9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,306.75000		8.30675	8,066.23000	8.06623		8,306.750	9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	154.65000		0.15465	177.04000	0.17704		154.650	9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,254.22000		8.25422	8,014.11000	8.01411		8,254.220	9.70	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.94409		96.39216	7.88948	96.65968			9.37	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,088.88000		3.08888	2,955.55000	2.95555		3,088.880	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,331.64000		2.33164	2,465.83000	2.46583		2,331.640	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,354.37000		2.35437	2,489.35000	2.48935		2,354.370	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,062.24000		3.06224	2,929.70000	2.92970		3,062.240	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,377.23000		2.37723	2,512.99000	2.51299		2,377.230	9.32	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,035.77000		3.03577	2,904.01000	2.90401		3,035.770	9.32	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,592.96000		3.59296	3,764.08000	3.76408		3,592.960	9.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,967.75000		1.96775	1,871.35000	1.87135		1,967.750	9.46	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.05602		94.34647	7.99894	94.61645			9.36	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,906.40000		1.90640	2,013.16000	2.01316		1,906.400	9.21	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,871.01000		4.87101	4,707.79000	4.70779		4,871.010	9.21	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,924.06000		1.92406	2,031.46000	2.03146		1,924.060	9.22	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,839.64000		4.83964	4,677.06000	4.67706		4,839.640	9.22	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,941.82000		1.94182	2,049.87000	2.04987		1,941.820	9.22	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,808.39000		4.80839	4,646.46000	4.64646		4,808.390	9.22	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,333.55000		4.33355	4,507.37000	4.50737		4,333.550	9.53	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,265.72000		2.26572	2,169.56000	2.16956		2,265.720	9.53	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.05036		75.70810	8.98078	76.23145			19.63	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	285.76000		0.28576	396.33000	0.39633		285.760	19.41	0.00	0	0.00

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 06/02/2014	Bond Future	8.54	Put	4,263.62000		4.26362		3,850.84000	3.85084	4,263.620	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	297.63000		0.29763		411.43000	0.41143	297.630	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,194.36000		4.19436		3,784.81000	3.78481	4,194.360	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	309.87000		0.30987		426.95000	0.42695	309.870	19.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,125.61000		4.12561		3,719.34000	3.71934	4,125.610	19.42	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.14215		73.55971		9.07050	74.08991		21.03	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	531.17000		0.53117		613.01000	0.61301	531.170	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,183.52000		11.18352		10,735.16000	10.73516	11,183.520	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	541.09000		0.54109		624.11000	0.62411	541.090	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,102.78000		11.10278		10,655.60000	10.65560	11,102.780	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	551.15000		0.55115		635.37000	0.63537	551.150	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,022.32000		11.02232		10,576.34000	10.57634	11,022.320	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,563.41000		1.56341		1,744.81000	1.74481	1,563.410	20.68	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,537.93000		6.53793		6,189.13000	6.18913	6,537.930	20.68	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,948.83000		2.94883		3,222.08000	3.22208	2,948.830	20.91	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,006.62000		4.00662		3,749.67000	3.74967	4,006.620	20.91	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,842.75000		4.84275		5,202.09000	5.20209	4,842.750	21.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,282.49000		2.28249		2,111.63000	2.11163	2,282.490	21.18	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,405.09000		5.40509		5,784.09000	5.78409	5,405.090	21.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,949.72000		1.94972		1,798.52000	1.79852	1,949.720	21.26	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,944.56000		5.94456		6,340.45000	6.34045	5,944.560	21.33	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,678.87000		1.67887		1,544.56000	1.54456	1,678.870	21.33	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,407.30000		6.40730		6,816.31000	6.81631	6,407.300	21.39	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,477.77000		1.47777		1,356.58000	1.35658	1,477.770	21.39	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.23288		74.55132		9.15894	75.08982		20.66	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,945.14000		3.94514		4,220.92000	4.22092	3,945.140	20.55	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,363.09000		5.36309		5,100.37000	5.10037	5,363.090	20.55	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,977.74000		3.97774		4,254.91000	4.25491	3,977.740	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,321.11000		5.32111		5,059.78000	5.05978	5,321.110	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,010.48000		4.01048		4,289.03000	4.28903	4,010.480	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,279.39000		5.27939		5,019.44000	5.01944	5,279.390	20.56	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.32186		72.45127		9.24585	72.99629		20.83	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,342.79000		4.34279		4,610.68000	4.61068	4,342.790	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,770.48000		6.77048		6,493.35000	6.49335	6,770.480	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,373.69000		4.37369		4,642.76000	4.64276	4,373.690	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,726.38000		6.72638		6,450.43000	6.45043	6,726.380	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,404.70000		4.40470		4,674.95000	4.67495	4,404.700	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,682.50000		6.68250		6,407.73000	6.40773	6,682.500	20.72	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.92102		161.92102		161.91796	161.91796			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	431.02000		0.43102		427.96000	0.42796	431.020	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	421.02000		0.42102		417.96000	0.41796	421.020	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	411.02000		0.41102		407.96000	0.40796	411.020	0.00	0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 31/03/2028	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
R211	On 06/02/2014	Bond Future			128.79065		128.79065		128.79432	128.79432			193,185,975.00	1,500	3,522.00
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	199.35000		0.19935		195.68000	0.19568	199.350		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	209.35000		0.20935		205.68000	0.20568	209.350		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	219.35000		0.21935		215.68000	0.21568	219.350		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.28411		131.28411		131.28335	131.28335			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,705.89000		1.70589		1,706.65000	1.70665	1,705.890		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,715.89000		1.71589		1,716.65000	1.71665	1,715.890		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	1,725.89000		1.72589		1,726.65000	1.72665	1,725.890		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.84725		87.05845		8.78276	87.55577		17.66	0.00	0	21,529.00
R213	On 06/02/2014	Bond Future	8.29	Call	249.47000		0.24947		343.15000	0.34315	249.470	17.45	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,691.77000		4.69177		4,288.13000	4.28813	4,691.770	17.45	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	260.09000		0.26009		356.61000	0.35661	260.090	17.45	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,619.71000		4.61971		4,218.91000	4.21891	4,619.710	17.45	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	271.01000		0.27101		370.41000	0.37041	271.010	17.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,548.06000		4.54806		4,150.14000	4.15014	4,548.060	17.46	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.94212		84.66632		8.87563	85.17024		18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	551.84000		0.55184		630.48000	0.63048	551.840	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,277.69000		11.27769		10,852.41000	10.85241	11,277.690	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	561.94000		0.56194		641.70000	0.64170	561.940	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,198.09000		11.19809		10,773.93000	10.77393	11,198.090	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	572.19000		0.57219		653.07000	0.65307	572.190	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,118.76000		11.11876		10,695.72000	10.69572	11,118.760	18.30	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.03733		85.80754		8.96858	86.31952		18.27	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,001.84000		4.00184		4,262.02000	4.26202	4,001.840	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,483.73000		5.48373		5,231.93000	5.23193	5,483.730	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,441.00000		5.44100		5,190.53000	5.19053	5,441.000	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,035.12000		4.03512		4,296.63000	4.29663	4,035.120	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,068.56000		4.06856		4,331.38000	4.33138	4,068.560	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,398.52000		5.39852		5,149.36000	5.14936	5,398.520	18.21	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.13212		83.47186		9.06135	83.98990		18.25	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,469.48000		4.46948		4,725.90000	4.72590	4,469.480	18.08	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,638.61000		6.63861		6,376.99000	6.37699	6,638.610	18.08	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,501.42000		4.50142		4,758.97000	4.75897	4,501.420	18.08	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,594.94000		6.59494		6,334.45000	6.33445	6,594.940	18.08	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,533.48000		4.53348		4,792.17000	4.79217	4,533.480	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,551.48000		6.55148		6,292.13000	6.29213	6,551.480	18.09	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			9.13563		76.66385		9.07614	77.12791		21.16	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,117.37000		1.11737		1,347.74000	1.34774	1,117.370	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,262.09000		2.26209		2,028.40000	2.02840	2,262.090	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,148.22000		1.14822		1,382.22000	1.38222	1,148.220	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,213.38000		2.21338		1,983.32000	1.98332	2,213.380	21.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/02/2014	Bond Future	9.01	Call	1,179.60000		1.17960		1,417.22000	1.41722	1,179.600	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,165.35000		2.16535		1,938.91000	1.93891	2,165.350	21.04	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.22466		74.38767		9.16340	74.85784		22.21	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,862.50000		2.86250		3,093.16000	3.09316	2,862.500	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,691.29000		4.69129		4,451.78000	4.45178	4,691.290	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,895.08000		2.89508		3,127.34000	3.12734	2,895.080	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,644.39000		4.64439		4,406.48000	4.40648	4,644.390	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,927.88000		2.92788		3,161.74000	3.16174	2,927.880	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,597.84000		4.59784		4,361.53000	4.36153	4,597.840	22.10	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.21146		99.17948		9.15197	99.77222			0.00	0	12,135.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,217.25000		1.21725		624.51000	0.62451	1,217.250		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,115.98000		1.11598		523.24000	0.52324	1,115.980		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,014.90000		1.01490		422.16000	0.42216	1,014.900		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.30340		96.06243		9.24204	96.66306			0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	2,627.48000		2.62748		2,026.85000	2.02685	2,627.480		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	2,525.35000		2.52535		1,924.72000	1.92472	2,525.350		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,423.41000		2.42341		1,822.78000	1.82278	2,423.410		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,614.63000		21,614.63000		21,350.08000	21,350.08000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.93090		4.93090		4.91530	4.91530		11.01	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	64.41270		0.06441		56.74650	0.05675	64.413	11.15	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	123.51270		0.12351		131.44650	0.13145	123.513	11.15	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	60.88180		0.06088		53.43470	0.05343	60.882	11.18	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	129.98180		0.12998		138.13470	0.13813	129.982	11.18	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	57.50910		0.05751		50.27830	0.05028	57.509	11.22	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	136.60910		0.13661		144.97830	0.14498	136.609	11.22	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.89740		4.89740		4.87910	4.87910		10.95	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	82.91710		0.08292		75.00310	0.07500	82.917	11.26	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	225.51710		0.22552		235.90310	0.23590	225.517	11.26	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	79.90320		0.07990		72.24930	0.07225	79.903	11.28	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	232.50320		0.23250		243.14930	0.24315	232.503	11.28	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	76.98330		0.07698		69.58350	0.06958	76.983	11.31	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	239.58330		0.23958		250.48350	0.25048	239.583	11.31	0.00	0	0.00
Total for Derivatives :													1,290,832,292.70	100,085	2 358 712.00
<u>i-Bonds</u>															
AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.27123			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.70000		105.59300		6.70000	105.57378			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.43881			0.00	170,620,000	170,620,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA05	On 22/03/2019	Spot Bond	8.40000	106.56677	8.40000	106.54255				0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.00283				0.00	0	200,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.11588				0.00	330,000,000	330,000,000.00
AB013	On 21/11/2018	Spot Bond	9.26500	97.56873	9.26500	97.54433				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.00000	103.72558	7.00000	103.70587				2,100,000,000.00	300,000	390,000,000.00
AB07	On 07/03/2014	Spot Bond	5.66000	107.97954	5.66000	103.59677				0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.45317				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.53500	107.02268	8.53500	106.99797				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	0.90000	136.44629	0.90000	136.43453				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.37000	128.06152	2.37000	261.62503				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.99397				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.63938				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.04788				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.55438				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.57881				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.59497				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.34698				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.46000	108.31828	7.46000	108.29636				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.39648				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.91000	104.59876	6.91000	104.57914				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.95601				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.23393				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.02066				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.14022				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.15217				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.39941			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.52780			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.44623			0.00	0	150,000,000.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.50804			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.92798			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	102.41110			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.35000	136.64118		5.35000	131.55333			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.07000	126.81557		3.07000	126.79710			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.85000	117.80313		2.85000	117.78673			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.50000	101.58249		4.50000	101.56397			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.91000	101.20990		5.91000	101.18767			0.00	0	900,000,000.00
ABLS2A		On 13/07/2016	Spot Bond	10.93500	109.88481		10.93500	109.85250			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.05156			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40475			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.45341			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.47586			0.00	0	11,400,000.00
ABLS11		On 29/06/2019	Spot Bond	4.15000	110.57510		4.15000	110.55582			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	40.40322		100.00000	40.30317			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.11000	164.49013		2.11000	164.47053			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	155.09610		2.76000	155.07488			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.14000	166.23800		2.14000	166.21805			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.10000	169.75199		2.10000	169.73180			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.93125	73.50576		7.93125	73.49040			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.93125	73.50576		7.93125	73.49040			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.80000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.46606				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000	0.00000	90.89000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000	0.00000	89.89000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000	0.00000	90.15000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000	0.00000	87.22000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	86.62000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.17356				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.01027				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	86.27000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.45000		102.67568	6.45000	102.65778				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	86.48000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000	0.00000	89.34000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000	0.00000	86.76000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.34574				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.99000		114.62343	6.99000	114.60168				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.99994				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	84.20000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	84.32000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.79000		93.46259	2.79000	101.27028				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.73000		99.25462	2.73000	147.74993				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.70000		111.86917	2.70000	193.52108				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	82.88000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.49000		92.49896	9.49000	92.47528				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	92.70000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.61433			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	95.91000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.62000	107.19537		9.62000	107.16771			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		9.56500	107.61700		9.56500	107.58939			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.81500	91.16534		8.81500	91.14374			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.31000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.88000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.66000	106.89022		9.66000	106.86253			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.00000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.70396			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.23500	109.00770		8.23500	108.98340			1,647,000,000.00	200,000	40,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.65000	103.75282		6.65000	103.73407			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.82500	98.04506		8.82500	98.02179			2,647,500,000.00	300,000	30,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.82000	95.79282		9.82000	95.76746			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.35000	107.11190		7.35000	107.09054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI1	On 11/06/2014	Spot Bond	1.60000		131.10642		1.60000	128.57163			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.18000		130.00301		2.18000	265.59280			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.84000		124.93143		0.84000	127.70711			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.06000		125.20628		2.06000	127.70633			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		41.61206		100.00000	41.50902			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.15000		108.05372		11.15000	108.02135			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.43817			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.41368		100.00000	2.40770			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.47689			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.02567			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		14.38665		100.00000	14.35102			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.39945			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		60.83985		11.00000	60.82245			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		14.38665		100.00000	14.35102			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.08071			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.58076			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.64120			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.55378			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.57201			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.58003			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.61907			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.61907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.64221			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.53922			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.64221			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.59592			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	86.88230			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.52893			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.39424			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.56113			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.57913			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.58640			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.57183			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.53923			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.28000	103.91930		9.28000	103.99735			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.49555			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond		7.32500	108.73450		7.32500	104.20631			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.43793			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	99.78617			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.50371			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	101.51529			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	80.38224			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	163.64765			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	163.70464			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.55374			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.07921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL131	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.07921			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.51529			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.95141			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.53548			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.53110			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.63977			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.88980			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.63941			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	104.15563			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	104.25510			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.60697			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.83777			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.42849			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.55594			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.46774			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.45969			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.54445			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.17285			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.48604			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.47360			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.49775			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.54299			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.51742			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.48823			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.49628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL161		On 20/03/2022	Spot Bond		10.23000	103.33409	10.23000	103.30562			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.50416			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.49189			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.68523			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	113.03086			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.45862			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond		9.34000	102.66238	9.34000	102.63664			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.54073			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond		1.75000	110.21264	1.75000	110.32434			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.49555			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.49684			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.52223			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.54027			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.50418			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.53666			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.51862			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.55829			0.00	0	180,000,000.00
ACL182		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	102.72361			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	100.54388			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	101.92837			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	100.53666			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.52789			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	100.55876			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	100.56823			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.49174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.50272			0.00	0	800,000,000.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.57051			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.55684			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59788			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.52584			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59213			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59429			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59788			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.65385			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.56910			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.56910			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	120.38092			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	121.24966			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.48973			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.48466			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.97288			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.49840			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.50057			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.52223			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.49045			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.48973			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.54555			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.46246			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56404			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.71698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000		9.93555	100.00000	9.91148				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.99392				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.10743				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.18301				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	99.93084				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	99.92281				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	99.91215				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	99.92811				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.87000		98.99305	7.87000	98.97206				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	99.90502				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	99.88807				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.32000		103.99268	8.32000	103.96926				0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.26000		117.35748	9.26000	117.32830				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		57.53479	100.00000	57.39231				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.07000		111.29000	7.07000	111.26864				0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		66.06249	100.00000	68.28862				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.94429	100.00000	13.91326				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.98000		152.74782	2.98000	152.72601				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.85000		105.05331	4.85000	131.55520				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.67903				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.61502				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.57911				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.04923				0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	101.41965				0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.66090				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.61621			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.45355			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.32320			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.81000	106.62814		8.81000	106.60289			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.98343			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.97158			0.00	0	500,000,000.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.33610			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.77435			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.79925			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.43000	101.75694		9.43000	101.73117		18,860,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond		6.95000	110.87817		6.95000	110.85736		695,000,000.00	100,000	100,000.00	
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.30160			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.27339			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.89000	103.79550		6.89000	103.77618			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.68500	106.80172		8.68500	106.77677			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.34343			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.77738	104.02124		10.77738	102.56553			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.66402	101.79173		10.66402	101.23272			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.71050	101.67215		10.71050	101.16810			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.43751			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.76095	101.45150		10.76095	101.09529			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.83189	100.39595		11.83189	100.34684			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.44830			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.44830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.44837			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.02738		100.47072		11.02738	100.45198			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.94332		102.74285		10.94332	101.12363			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.66402		101.79173		10.66402	101.23272			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.90769		101.74265		10.90769	101.27664			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.12066	95.41369		10.12066	100.80438				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.42463			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.41394			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.41394			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.39072			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99799			0.00	0	100,000,000.00
BAYA23	On 30/06/2017	Spot Bond	10.40541		100.77296		10.40541	100.63290			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.46000		99.53740		11.46000	99.44356			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	11.38500	65.98958		11.38500	96.98185				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99799			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.38381			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	81.46091		12.22500	100.40856				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.40761			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.21000	64.97536		11.21000	96.98913				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.39494			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.40550			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.40550			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	100.38987			0.00	0	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
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.29520			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.41574			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.26730			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99799			0.00	0	200,000,000.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.41574			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.77738		104.04344		13.77738	102.66013			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.11660		101.24642		15.11660	101.23452			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.02440		101.18586		14.02440	100.93198			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.54177			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.54177			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.54177			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.56259			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		12.91013		100.00000	12.88564			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.49461		100.00000	19.44634			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.74229		100.00000	17.69835			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.95203		100.00000	10.92490			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.95721		100.00000	10.92977			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.24152		100.00000	13.20873			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.47355		100.00000	11.44514			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		85.24724		100.00000	85.05947			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.98542			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.47592			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.48731			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		98.11828		100.00000	97.85523			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		92.63959		100.00000	92.40506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP78U	On 06/03/2014	Spot Bond	100.00000	88.37772	100.00000	88.16425				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000	104.07051	2.08000	170.85667				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.18000	97.87592	8.18000	142.95922				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.18000	99.22120	8.18000	143.28260				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.56500	98.38572	8.56500	98.36305				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.56273				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.15302				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	100.75886				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.50958				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	89.32039	100.00000	88.88889				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.90000	99.44701	7.90000	99.42573			4,740,000,000,000.00	600,000,000	400,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.47664				0.00	0	100,000,000.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.57414				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.60986				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.72893				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.84800				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.18112				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.63375	100.00000	10.60799				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.34986				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.42444				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.45640				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.46705				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.59488				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.76526				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000		10.40414	100.00000	10.37893				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		10.40414	100.00000	10.37893				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.53023				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.57499				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.58719				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.23500		104.53843	8.23500	104.51512				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.62377				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.68864				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		5.96628	100.00000	5.95150				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		5.96628	100.00000	5.95150				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.23500		106.65623	6.23500	106.63843				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.54446				0.00	0	2,020,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.73021				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.27073				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.62796				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.88724				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.04716				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.87569				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.92573				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.01664				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.39426				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	102.01875				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		40.42819	100.00000	40.32696				0.00	0	250,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.48863	100.00000	13.45523				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	101.11614				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL06	On 02/11/2014	Spot Bond	6.71000		107.46584		6.71000	107.44624			0.00	0	10,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.33500		114.39280		9.33500	114.36398			6,534,500,000.00	700,000	700,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	102.21896			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.81801			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.98500		105.19290		8.98500	105.16737			14,376,000,000.00	1,600,000	4,190,100,000.00
CBL12	On 06/09/2018	Spot Bond	11.12000		104.83817		11.12000	104.80684			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	102.01023			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.37000		105.96867		11.37000	105.93682			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.35805			0.00	0	50,000,000.00
CBL16	On 18/05/2017	Spot Bond	9.22500		102.14638		9.22500	102.12094			16,605,000,000.00	1,800,000	40,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.38135			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.81000		101.38160		11.81000	101.35000			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.39140			0.00	0	100,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.80174			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.29649			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.14000		94.16405		10.14000	94.13832			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.01000		116.24010		10.01000	116.20891			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.86000		112.38491		9.86000	112.35520			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.20000		117.29052		9.20000	117.26138			368,000,000,000.00	40,000,000	3,020,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.09738			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.58500		104.53308		11.58500	104.50057			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.43617			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.53391			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.79239			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.76093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.95662			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.98524			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.97010			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.94849			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.06271			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.68537			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.34547			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	98.65606	100.00000	98.16030				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	98.65606	100.00000	98.16030				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	98.65606	100.00000	98.16030				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.55381			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	98.65606	100.00000	98.16030				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.82012			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.76160			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.43688	10.11000	100.40951				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.76160			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18924			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	115.41747	2.76000	115.40178				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	112.39831	3.14000	115.40703				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.15291	8.25000	103.12988				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.76160			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.76160			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond		3.10000	120.48714		3.10000	115.00298			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.19790		2.40000	114.72911			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79672			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00988			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.01062			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.05000	103.27047		8.05000	103.24807			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.01192			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.01110			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.92253			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.92695			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.10000	103.41453		8.10000	103.39197			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.10000	103.41453		8.10000	103.39197			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.90443			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.86049			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.15000	102.25726		8.15000	102.23482			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.56840			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.63106			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.98324			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.98324			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	80.50825		100.17539	80.17651			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.82233			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.16030			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.57694			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.95598			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.02235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242		On 24/02/2019	Spot Bond	9.35000	103.69193	9.35000	103.66618			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.69193	9.35000	103.66618			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.95579			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.95862			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	101.61469			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.54004			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.58232			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36312			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36312			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36312			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36312			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36312			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.37287			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.38896			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.38896			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.38896			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.38896			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.38896			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.39166			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.14000	105.05719	9.14000	105.03127			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.03220			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.50443			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.50443			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.47775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.65226			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.48849			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51501			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51140			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52832			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.02109			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.16786			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52686			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	104.77189			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74349			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.44012			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.36140			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.49696			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57990			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57990			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57990			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57990			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.27536			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.88137			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74368			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45107			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.44567			0.00	0	600,000,000.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35584			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.44567			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.60996			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37764			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37764			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37025			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	122.68923			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.24730			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	122.48837			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	122.25024			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	122.45791			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	120.40735			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.08031			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.25252			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.35438			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.77000	94.76362		10.77000	94.73616			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.29000	96.38985		11.29000	96.36061			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35221			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.60652			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.32029			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.84189			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.66645			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.24459		8.80500	101.84973			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.52584			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.84015			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	117.97448			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.55253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.56333			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.60508			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.56910			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81255			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81255			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81255			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.64135			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.41406			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.93831			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35221			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.56990			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	106.71647			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.41870			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.60030			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.71050			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35446			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82478			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.67209			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.49995			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.58493			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.58285			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.25178			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.41549			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34317			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.48250			0.00	0	800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN351		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.29319			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.59010			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.09950			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.14415			0.00	0	0.00
CLN355		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.75563			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	37.46296		7.01000	38.07521			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	145.58124			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	8.56500	98.38572		8.56500	131.29828			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.18000	32.54569		8.18000	142.95922			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.18000	32.94777		8.18000	143.28260			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	87.70850			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	87.60341			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.12481			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.12481			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.57566			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.53484			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54292			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53666			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.84189			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.48322			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.11335			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	8.60000	111.74262		8.60000	108.21149			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.68500	102.17402		8.68500	102.15016			12,332,700,000,000.00	1,420,000,000	710,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	10.05000	114.31195	10.05000	114.28116				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.95000	106.08533	7.95000	106.06261				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.64000	109.23538	9.64000	109.20698				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.08000	96.89315	10.08000	96.86698				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.91000	97.86808	10.91000	97.83953				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.91000	90.68874	10.91000	90.66228				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.89830				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.93659				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.84417				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.36721				0.00	0	50,000,000.00
CPL018	On 07/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.78372				0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.36936				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.50000	90.34521	12.50000	90.31496				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.98616	100.00000	10.95895				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.40208				0.00	0	2,000,000,000.00
DENG44	On 29/09/2017	Spot Bond	7.96000	98.60522	7.96000	98.58396				0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.17180				0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.33552				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.70661				0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000	100.00000	0.00000	102.95052				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.03058				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.70907				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.34862				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.36604				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.83000	119.21210	6.83000	119.19012				0.00	0	660,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond		8.28000	109.66205		8.28000	109.63788			41,452,992,000,000.00	5,006,400,000	9,110,444,800.00
DV23	On 27/02/2023	Spot Bond		8.71000	111.86696		8.71000	111.84104			462,501,000,000.00	53,100,000	9,455,455,500.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.57369			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.60138			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.95816			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.91000	134.31260		7.91000	134.28429			28,476,000,000,000.00	3,600,000,000	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	104.74733			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	104.35109		0.10000	131.32375			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.16000	116.03614		2.16000	116.02211			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.17000	103.59008		2.17000	103.57754			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.25000	103.78184		2.25000	103.76913			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.54000	109.83137		9.54000	109.80356			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.39000	110.57725		9.39000	110.54922			2,347,500,000,000.00	250,000,000	500,000,000.00
EMM03	On 04/05/2024	Spot Bond		9.96000	102.59638		9.96000	102.56884			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.55500	91.31571		10.55500	95.07125			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.05311			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.34676			0.00	0	100,000,000.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.56274			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.13280			0.00	0	50,000,000.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.91193			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	77.25322		100.00000	76.92308			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ187U	On 21/02/2014	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000		52.77753	100.00000	52.77751				0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000		93.11224	100.00000	92.87532				0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		91.94428	100.00000	91.72536				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		82.62949	100.00000	82.44789			1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
EQS01	On 18/11/2014	Spot Bond	3.00000		128.07505	3.00000	128.05665				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.01000		103.06335	11.01000	103.03284				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	104.72678				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.78763				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.14997				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.73000		85.28571	9.73000	98.67352				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.20177				0.00	0	180,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.93387				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.24797				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.14355				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.11236				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.27206				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.23204				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.05514				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.08735				0.00	0	54,800,000.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.02448				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.07243				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.01489				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.05485				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.48000		104.88826	6.48000	104.86989			3,054,024,000,000.00	471,300,000	271,300,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond		7.51500	108.46088		7.51500	108.43890			123,305,368,500,000.00	16,407,900,000	17,708,000,000.00
ES23	On 25/01/2023	Spot Bond		8.37500	109.93443		8.37500	109.90992			22,110,000,000,000.00	2,640,000,000	24,143,542,400.00
ES26	On 02/04/2026	Spot Bond		8.77500	95.44107		8.77500	95.41856			137,004,075,000,000.00	15,613,000,000	8,466,500,000.00
ES33	On 15/09/2033	Spot Bond		9.68000	83.54130		9.61000	84.04124			900,318,408,000,000.00	93,008,100,000	46,962,100,000.00
ES42	On 25/04/2042	Spot Bond		9.80000	89.55835		9.80000	89.53482			223,440,000,000,000.00	22,800,000,000	11,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.98013			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98268			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.37809			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.81684			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.00737			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.10184			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.31268		100.00000	12.28285			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.98207		100.00000	11.95304			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.54467			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.56877			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.61693			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.66498			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.95000	104.36184		6.95000	104.34215			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.21000	97.85684		9.21000	97.83263			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.60805			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60798			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.62862			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.94827			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.01000	104.55816		11.01000	104.52737			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.00520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	2.16000	125.96937	2.16000	126.79923			0.00		0	0.00	
FRBI23	On 07/12/2023	Spot Bond	2.21000	129.69412	2.21000	264.96153			0.00		0	0.00	
FRBI25	On 31/01/2025	Spot Bond	2.50000	97.95075	2.50000	104.15750			0.00		0	0.00	
FRBI28	On 31/03/2028	Spot Bond	2.71000	99.48701	2.71000	148.09595			0.00		0	0.00	
FRBI33	On 07/12/2033	Spot Bond	2.59000	113.68744	2.59000	196.66706			0.00		0	0.00	
FRBN04	On 15/09/2015	Spot Bond	7.26000	114.18010	7.26000	114.15762			0.00		0	0.00	
FRBZ01	On 30/11/2020	Spot Bond	8.00300	58.93134	8.00300	58.25848			0.00		0	0.00	
FRBZ02	On 28/10/2024	Spot Bond	9.49000	37.63734	9.49000	36.74890			0.00		0	0.00	
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.39572	9.72000	35.47592			0.00		0	0.00	
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.16229			0.00		0	0.00	
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.55416			0.00		0	0.00	
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.00444			0.00		0	0.00	
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.80865			0.00		0	0.00	
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.50910			0.00		0	0.00	
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.50910			0.00		0	0.00	
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.12144			0.00		0	0.00	
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.48234			0.00		0	0.00	
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64862			0.00		0	0.00	
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.79643			0.00		0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55387			0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61366			0.00		0	0.00	
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.14339			0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	99.93996	7.47000	98.00000			0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	99.93996	7.47000	100.00000			0.00		0	0.00	
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.78428			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59788			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	100.56693			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.47712			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	100.58709			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.95174		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	100.62807			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78762			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76266			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC143		On 20/09/2017	Spot Bond		100.09221	12.63279	100.09221	12.60148			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.52729			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	112.01204			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.64544			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	100.72843			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	101.38229			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	105.57108			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.59899			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	100.60631			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.54872			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.55468			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.74480			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.60640			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.58965			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.54388			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond		13.22500	54.56716	13.22500	54.54744			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.50923			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.50996			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.78690			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.53594			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond		3.74500	89.31150	3.74500	92.38525			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.56189			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	100.56189			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond		0.00000	100.00000	0.00000	101.16790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35221			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.74606			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.63942			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.52584			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.51212			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.66781			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.61010			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.23746			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.64855			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.79065			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.70907			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.54892			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.89236			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.44929			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.71323			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.83906			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.60112			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.59755			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.92751			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.50648			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.61383			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.40000	119.99218		3.40000	116.14414			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.60918			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.61573			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	109.90337		3.38000	116.30761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	1.18000		99.21249		1.18000	121.44968			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.40000		106.92892		3.40000	116.14414			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.16000		104.89249		2.16000	122.91960			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.23000		103.90255		2.23000	126.45684			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.83683			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	97.02103			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.87895			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.89512			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.52460			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.60484			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	104.78755			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.71252			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.68490			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.57126			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.81424			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.57054			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.73676			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.80402			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.62777			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.92190		100.00000	8.89981			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		15.08059		100.00000	15.04325			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.30000		142.56503		4.30000	142.53950			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.82594			0.00	0	70,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.84187			0.00	0	100,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.19941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.33333			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.81476			0.00	0	90,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.28772			0.00	0	30,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.45355			0.00	0	50,000,000.00
FRS100	On 15/01/2024	Spot Bond		100.00000	0.04521		100.00000	0.04516			0.00	0	10,000,000,000.00
FRS36	On 07/12/2023	Spot Bond		2.72000	124.57556		2.72000	254.50092			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.22000	129.59136		2.22000	264.75150			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.94000	122.44285		2.94000	250.14242			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.86087		2.53000	123.50658			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.50426			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	127.72130		2.06000	123.80150			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92464			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.17555			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.39287			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	93.33588		2.90000	93.32283			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.66172		104.97509	15.62121			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.76152		101.07593	19.71211			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	12.01539		100.44759	11.98552			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.54674			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	18.17934		100.76967	18.13400			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.42000	104.05271		2.42000	104.03944			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	100.23875			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.46000	96.50059		2.46000	104.56300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.29354				0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.49000	96.21984	2.49000	104.25871				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.04981				0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000	127.55641	2.42000	330.17102				0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.33824				0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.37042				0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.28590				0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.21991				0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.96259				0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.85704				0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.41234				0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.13833				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.91000	104.78040	5.91000	104.76354				0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.17000	105.84070	6.17000	105.82293				0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.17000	104.70142	7.17000	104.68105				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.72500	105.32313	7.72500	105.30108				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.94000	111.77887	7.94000	111.75496				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.56000	103.53084	8.56000	103.50688				15,408,000,000.00	1,800,000	50,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.83000	102.17499	8.83000	102.15074				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.49000	92.49896	9.49000	92.47528				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.60000	108.76820	9.60000	108.74018				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.44500	96.36753	10.44500	96.34087				120,117,500,000,000.00	11,500,000,000	11,500,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.47500	79.40805	10.47500	79.38578				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.42160				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.44422				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.46255			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.46986			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.48810			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.51732			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.53922			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.63397			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.46523			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.11605			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.03500	103.76460		9.03500	103.73941			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	101.14158			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.52940			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.09335			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.82479			0.00	0	0.00
GRD01U	On 28/01/2014	Spot Bond		100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.09974			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.12876			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.41413			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.44811			0.00	0	30,000,000.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.51379			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.59532			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.70852			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	100.71293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.93684			0.00	35,000,000	35,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.01711			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.64312			0.00	15,000,000	15,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.25643			0.00	156,373,700	156,373,700.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.66981			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.31898			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.47887			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.75935			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.93254			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.63273			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.32363			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.39631			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.22939			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.11231			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.92923			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.63709	103.69157		7.63709	102.67929			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.92549			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.99020	103.76811		7.99020	108.65492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.92068			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.44094		103.87120		8.44094	106.53565			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.91481			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.98180			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.01976			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.02046			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.05000		113.00983		8.05000	112.98559			33,005,000,000.00	4,100,000	2,934,100,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000		131.97994		1.99000	269.63301			4,975,000,000,000.00	2,500,000,000	11,300,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		135.05573		1.97000	270.06255			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.55500		101.54281		9.55500	101.51706			21,408,933,000,000.00	2,240,600,000	1,320,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.52500		101.76746		9.52500	101.74174			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		34.60502		100.00000	34.51932			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		8.98198		100.00000	8.95973			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		55.13369		100.00000	54.99717			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		26.22189		100.00000	26.15696			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		14.53552		100.00000	14.49952			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		9.88747		100.00000	9.86352			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000		110.98572		1.85000	110.97335			62,343,150,000,000.00	33,699,000,000	82,778,900,000.00
I2038	On 31/01/2038	Spot Bond	2.30000		108.49828		2.30000	108.48486			11,040,000,000,000.00	4,800,000,000	45,325,000,000.00
I2046	On 31/03/2046	Spot Bond	2.42000		104.72196		2.42000	104.70859			1,295,147,458,000.00	535,184,900	79,360,000,000.00
I2050	On 31/12/2050	Spot Bond	2.32000		113.21376		2.32000	113.19958			16,518,400,000,000.00	7,120,000,000	17,540,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	92.25000			0.00	0	10,000,000.00
IBL11		On 12/03/2015	Spot Bond	7.15000	107.08315		7.15000	107.06237			0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.64474			0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.70458			0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.66376			0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	6.85000	107.59898		6.85000	103.25112			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.65000	106.87392		7.65000	106.85177			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.38500	108.93723		8.38500	108.91251			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.78000	106.59870		6.78000	102.42259			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.91872			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.02295			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.15000	113.50596		4.15000	113.48631			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.47000	105.25568		7.47000	105.23470			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.23381			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.31351			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.00000	105.63219		1.00000	127.11502			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.13000	105.82796		2.13000	127.07058			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.84824			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.96942			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.05500	105.04669		8.05500	105.02389			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.66795			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.39107			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.07445			0.00	0	1,120,000,000.00
IBL45		On 21/12/2018	Spot Bond	8.64000	98.05869		8.64000	98.03590			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.14000	91.46250		9.14000	91.43991			7,312,000,000.00	800,000	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.89638			0.00	51,200,000	25,200,000.00
IBL49	On 02/04/2018	Spot Bond		8.13500	99.33634		8.13500	99.31458			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.19000	103.73730		9.19000	103.68552			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.29061			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.33275			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.41000	102.98043		7.41000	102.96007			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.42000	102.59107		8.42000	102.56808			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00309		100.00000	0.00308			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.90546			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.90068			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.79000	99.71331		8.79000	99.68975			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.22855		5.00000	101.21482			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.22855		5.00000	101.21482			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.30761		5.00000	102.29388			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.22855		5.00000	101.21482			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.37698		4.00000	101.36588			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.14755			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.09179			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.37803			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	110.15059		9.20000	110.12337			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.34799			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.34799			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.24802			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.93668		100.00000	7.91703			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.40513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17835			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.06888			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.15000	102.75830		9.15000	102.73291			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83818			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.98815			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.56605			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.88690			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.38967	100.00000	100.00000	6.37420			0.00	0	0.00
IN230U		On 16/01/2014	Spot Bond	100.00000	50.00001	100.00000	100.00000	50.00000			0.00	0	0.00
IN238U		On 13/03/2014	Spot Bond	100.00000	86.90476	100.00000	100.00000	86.69834			0.00	0	0.00
INA403		On 14/01/2014	Spot Bond	5.25000	95.01188	5.25000	5.25000	95.01188			0.00	0	0.00
INA404		On 21/01/2014	Spot Bond	5.25000	99.94250	5.25000	5.25000	99.88506			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond	5.25000	99.84203	5.25000	5.25000	99.78471			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.25000	99.74176	5.25000	5.25000	99.68456			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.35000	99.63490	5.35000	5.35000	99.57673			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	5.35000	99.53315	5.35000	5.35000	99.47510			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond	5.35000	99.43161	5.35000	5.35000	99.37367			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.35000	99.33027	5.35000	5.35000	99.27246			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.45000	99.21484	5.45000	5.45000	99.15609			0.00	0	0.00
INA414		On 01/04/2014	Spot Bond	5.50000	98.89723	5.50000	5.50000	98.83831			0.00	0	0.00
INA415		On 08/04/2014	Spot Bond	5.50000	98.79417	5.50000	5.50000	98.73538			0.00	0	0.00
INA416		On 15/04/2014	Spot Bond	100.00000	80.57395	100.00000	100.00000	80.39648		5,500,000,000,000,000.00	55,000,000,000	40,000,000,000.00	
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.17688			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.96735			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.37305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond		10.77738	103.06867		10.77738	101.99528			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.77738	100.95517		10.77738	100.73573			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.51768			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.98880			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.50701			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.88020		6.50000	101.86230			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.57990			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.28461			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.90429			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.90429			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.00948			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.11071			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	97.73481			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.76347			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.53296			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00395			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.05021			0.00	0	300,000,000.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.08396			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.72857			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.43992			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.49240			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.37575			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.18633			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.88219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.78534			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.41732			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.45981			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.56857			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		100.00000	75.41899		100.00000	75.20891			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	100.46468		100.00000	100.21844			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.39071			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.68787			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.75948			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	81.65548		100.00000	81.47321			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01156			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01273			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01355			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.16000	104.08756		8.16000	104.06469			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.36000	107.70749		6.36000	103.22497			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.73506			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.53500	106.84873		8.53500	106.82407			1,707,000,000.00	200,000	60,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.18659			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.11576			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.18275			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.52780			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.33000	103.66637		8.33000	103.64313			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.62708			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.90115			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.22000	97.96429		3.22000	117.62503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond		3.89000	96.20364		3.89000	129.20896			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.29762			0.00	0	100,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.02075			0.00	0	100,000,000.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	102.02301			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.74606			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.42351			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.85000	90.68691		3.85000	91.46368			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.85000	90.61131		3.85000	97.70757			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.81120			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.40921			0.00	0	50,000,000.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.56605			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.71000	109.58478		11.71000	109.55033			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.87965			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.89000	95.18267		3.89000	129.20896			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.82018			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.98493			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.92853			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond		5.25000	95.01188		5.25000	99.95687			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond		5.25000	99.91377		5.25000	99.85637			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond		5.25000	99.81336		5.25000	99.75608			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.25000	99.71315		5.25000	99.65598			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond		5.35000	99.59127		5.35000	99.54767			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.35000	99.50412		5.35000	99.44610			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond		5.35000	99.40263		5.35000	99.34473			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond		5.35000	99.30135		5.35000	99.24357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA411	On 13/03/2014	Spot Bond	5.45000	99.18546		5.45000	99.12673			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.45000	98.87794		5.45000	98.81958			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.28174			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.45354			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.48259			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.38418			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.17879			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.54645			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.26951			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.23147			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.03767			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.26412			0.00	0	300,000,000.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.96516			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.08834			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.82632			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01282			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01323			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01406			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01034			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.92977			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.45349			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.52888			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.10824			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.24899			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.04351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC03U	On 29/01/2014	Spot Bond	100.00000		96.81698	100.00000	96.56085				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		92.01911	100.00000	91.80053				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		86.38498	100.00000	85.98131				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		75.56936	100.00000	75.41322				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.49493				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		44.15903	100.00000	44.05205				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.22276				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		15.41175	100.00000	15.37441				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.01855				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		59.79786	100.00000	59.65299				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		61.21271	100.00000	61.06441				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		62.16980	100.00000	61.97570				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.89931				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.76151				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.56000		142.40973	8.56000	142.37677				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.77369				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.54469				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.42316				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.63500		100.34834	8.63500	100.32529				19,860,500,000.00	2,300,000	80,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.78500		69.63854	8.78500	98.22446				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.29000		103.26669	9.29000	103.24121				5,574,000,000.00	600,000	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.95421				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.90000		100.67122	10.90000	100.64187				22,672,000,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.04575				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.27700				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.37025			0.00	0	44,000,000.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.48202			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.17345			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.10689			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.84137			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.59677			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.27229			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.89039			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	53.63958		100.00000	53.53781			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	59.79786		100.00000	59.65299			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.52808			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	55.89599		100.00000	55.75602			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond		100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.31850			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.01012			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.40451			0.00	0	300,000,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.67916			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.38232			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.26942			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.65887			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.58193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.63203			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.00557			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.09377			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.55061			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		103.84542	100.00000	103.56996				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		98.46244	100.00000	98.21442				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		84.00488	100.00000	83.81820				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		55.18147	100.00000	55.00537				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		43.85457	100.00000	43.74833				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		14.31549	100.00000	14.28004				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		34.94992	100.00000	34.86337				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.56000		104.25853	8.56000	104.23453				4,280,000,000.00	500,000	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.68330				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.63268				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.56796				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.72537				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.73882				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.80602				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.18373				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.19271				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.87000		104.16330	7.87000	104.14122				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.63000		103.12316	8.63000	103.09910				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.46500		103.32661	9.46500	103.30021				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.67500		103.95445	5.67500	103.93847				13,166,000,000,000.00	2,320,000,000	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.46618				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.48447			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.49000		104.09487		9.49000	104.06776			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.15000		104.97079		7.15000	104.95042			5,720,000,000.00	800,000	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.90486			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.79500		101.11156		8.79500	101.08765			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.43860		100.00000	9.41522			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.86570			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.49500		101.07306		8.49500	101.04996			7,645,500,000.00	900,000	170,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.78000		101.74964		6.78000	101.73134			0.00	0	90,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.25000		103.02973		7.25000	103.00946			28,130,000,000,000.00	3,880,000,000	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.44000		105.12674		8.44000	105.10274			6,752,000,000.00	800,000	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		97.33333		100.00000	97.07447			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.73893		100.89771	6.72247			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.82765		100.61875	6.81102			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	101.06424			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.08150			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.10037			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.11750			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.12594			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.22916			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.34930			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.28239		100.00000	0.28170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.28239	100.00000	0.28170				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.93000		97.29051	8.93000	97.26703				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.10000		102.87054	7.10000	102.85103				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.04962				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.01000		100.75919	9.01000	100.73466				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.78419				0.00	0	2,500,000,000.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.07799				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.52462				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.23384				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.19000				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.35631				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.80345				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.85000		109.30013	6.85000	109.27980			3,425,000,000,000.00	500,000,000	1,230,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.92520				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.48000		116.90222	8.48000	116.87541			8,480,000,000.00	1,000,000	30,000,000.00	
NBK4	On 28/10/2024	Spot Bond	10.73500		33.31913	10.73500	33.30982				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.35000		105.11234	7.35000	105.09150				0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.92814				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000	0.00000	99.92368				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.64000		107.10404	6.64000	102.94031				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.50025				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.60000		106.45403	7.60000	106.43210			2,280,000,000.00	300,000	10,000,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.43030				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.02930			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.33222			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.18126			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01874			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.87476			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	87.37892			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.82575			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.80353			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.78437			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.48583			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01890			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	83.52894			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.65640			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.59122			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.22474			0.00	0	100,000,000.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.20625			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.50818			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.47896			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.13635			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.46103			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.44849			0.00	0	100,000,000.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.44813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond	8.10000		107.25535		8.10000	107.23183			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.84699			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.00495			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.91000		108.51346		5.91000	104.06246			0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15869			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.88500		113.76419		11.88500	113.72791			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.89008			0.00	0	122,800,000.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.32936			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.66205			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.02832			0.00	0	1,060,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.23000		160.60518		2.23000	160.58551			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.54000		108.47957		8.54000	108.45492			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.54912			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.17000		107.43957		9.17000	107.59092			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.97612			0.00	0	42,900,000.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.11361			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.92530			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.91624			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.95372			0.00	0	90,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.37000		107.43669		9.37000	108.85302			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.99121			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.95377			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.97618			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.57000		107.43408		9.57000	107.57992			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.05110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.00619			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.99115			0.00	0	90,000,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.27516			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.18403			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.02109			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.60000		109.21589		6.60000	103.67534			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.30000		117.14967		8.30000	117.12351		5,312,000,000,000.00	640,000,000	640,000,000	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.72000		123.96279		8.72000	123.93357		8,720,000,000,000.00	1,000,000,000	1,000,000,000	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500		166.29810		2.12500	166.27823			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.24000		125.66032		9.24000	125.62915		5,728,800,000,000.00	620,000,000	620,000,000	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.93037			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.93232			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.68746			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.37487			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.48740			0.00	0	640,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.45377			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.04574			0.00	0	300,000,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.34804			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.43712		100.00000	17.39487			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		30.55259		100.00000	30.47857			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.38000		106.19117		6.38000	106.17285		10,846,000,000,000.00	1,700,000	1,700,000	1,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		10.37893		100.00000	10.35379			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.95000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		39.60198		100.00000	39.50391			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.85937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.55554			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.19507			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.07895			0.00	0	1,120,000,000.00
PNP13	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.95185			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.82266			0.00	204,000,000	51,000,000.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.42749			0.00	50,000,000	780,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.77370			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.79427			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.49637			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.48751			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.55047			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.51651			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.49798			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.58135			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.54065			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.51731			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.61547			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.56877			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.53984			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.36203			0.00	0	40,000,000.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.40575			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.42543			0.00	0	50,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.46915			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.65712			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.70083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.11662			0.00	0	41,000,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.53280			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.15000		109.26820		6.15000	109.24992			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.53000		96.47716		5.53000	96.46262			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.98000		39.32990		7.98000	39.32145			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.17000		115.98483		6.15000	115.99892		7,961,463,551,532,000.00	11,096,199,600	54,294,602,700.00	
R158	On 15/09/2015	Spot Bond	6.15000		116.01832		6.15000	115.99892			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.05000		90.59334		6.05000	90.57843			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.15000		122.37170		6.15000	122.35123			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.98000		85.50575		5.98000	85.49183			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.24000		118.53454		8.16000	119.21704		0,892,009,944,000,000.00	35,438,100,000	53,949,171,800.00	
R187P	On 21/12/2026	Spot Bond	7.90000		36.73323		7.90000	36.72541			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.82000		34.36098		7.82000	34.35374			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000		275.53170		1.72000	275.50178		97,030,084,800,000.00	56,412,840,000	25,908,000,000.00	
R201	On 21/12/2014	Spot Bond	5.21500		103.79701		5.16000	103.83286		1,331,911,000,000,000.00	55,400,000,000	99,700,000,000.00	
R202	On 07/12/2033	Spot Bond	2.10000		211.49298		2.10000	211.46782		445,057,830,000,000.00	11,932,300,000	48,580,900,000.00	
R2023	On 28/02/2023	Spot Bond	7.93500		101.77786		7.88000	102.10641		3,748,717,767,000,000.00	72,428,200,000	05,933,100,000.00	
R203	On 15/09/2017	Spot Bond	6.97500		106.86492		6.93500	106.97530		8,679,821,130,000,000.00	44,418,800,000	91,781,609,400.00	
R2030	On 31/01/2030	Spot Bond	8.76500		96.99362		8.76500	97.14403		2,237,721,153,500,000.00	55,301,900,000	31,851,900,000.00	
R2037	On 31/01/2037	Spot Bond	9.04500		98.67956		9.04500	98.65585		3,000,678,750,000,000.00	31,750,000,000	59,758,633,800.00	
R204	On 21/12/2018	Spot Bond	7.25000		103.64524		7.21000	103.79153		9,664,841,962,500,000.00	33,081,650,000	21,360,724,700.00	
R2048	On 28/02/2048	Spot Bond	9.12500		99.42852		9.12500	99.40402		3,980,013,837,500,000.00	36,165,900,000	66,223,943,300.00	
R206	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R207	On 15/01/2020	Spot Bond	7.53000		98.70830		7.49000	98.87702		7,742,055,793,800,000.00	28,161,460,000	61,792,471,300.00	
R208	On 31/03/2021	Spot Bond	7.69000		96.88186		7.64000	97.12626		7,105,802,850,200,000.00	24,031,580,000	96,816,221,600.00	

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 31/03/2036	Spot Bond	9.02500	75.43942	8.95500	75.95010				5,015,936,522,830,000.00	63,815,681,200	74,204,740,600.00
R210	On 31/03/2028	Spot Bond	1.99000	161.22291	1.99000	161.20424				80,396,000,000,000.00	40,400,000,000	31,020,000,000.00
R211	On 31/01/2017	Spot Bond	0.30000	129.73904	0.30000	129.73000				7,236,000,000,000.00	24,120,000,000	27,800,000,000.00
R212	On 31/01/2022	Spot Bond	1.56000	132.36854	1.56000	132.35481				111,122,856,000,000.00	71,232,600,000	45,692,900,000.00
R213	On 28/02/2031	Spot Bond	8.82000	86.74943	8.75500	87.23264				9,061,396,344,000,000.00	27,369,200,000	89,060,700,000.00
R214	On 28/02/2041	Spot Bond	9.05000	76.86208	9.05000	76.84329				9,878,610,760,000,000.00	91,559,200,000	39,620,000,000.00
R225C	On 15/03/2014	Spot Bond	5.02000	99.22215	5.02000	99.20861				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.13000	96.72461	5.13000	96.71108				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.21000	93.16623	6.21000	93.15049				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.05000	90.59334	6.05000	90.57843				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.97000	88.08082	5.97000	88.06651				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.98000	85.50575	5.98000	85.49183				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.21500	97.83339	5.21500	97.81972				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.16500	95.38854	5.16500	95.37517				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.12000	91.76383	6.12000	91.74863				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.99000	89.25586	5.99000	89.24139				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.97000	86.70121	5.97000	86.68720				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.03000	84.04483	6.03000	84.03111				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.91000	79.23700	6.91000	79.22221				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.96000	76.44562	6.96000	76.43125				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.21500	73.07395	7.21500	73.05972				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.19500	70.59669	7.19500	70.58298				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.17500	68.21659	7.17500	68.20338				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.16500	65.89176	7.16500	65.87902				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.45000	62.49878	7.45000	62.48623				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R338C		On 21/12/2020	Spot Bond		7.43000	60.33483	7.43000	60.32274			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond		7.56000	57.63489	7.56000	57.62314			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond		7.53000	55.66304	7.53000	55.65174			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond		7.50000	53.77421	7.50000	53.76334			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond		7.47000	51.96452	7.47000	51.95405			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond		7.43000	50.27595	7.43000	50.26587			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond		7.39000	48.66104	7.39000	48.65134			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond		8.10000	43.69926	8.10000	43.68973			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond		8.06000	42.17512	8.06000	42.16597			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond		8.02000	40.71982	8.02000	40.71103			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond		7.98000	39.32990	7.98000	39.32145			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond		7.94000	38.00207	7.94000	37.99394			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond		7.90000	36.73323	7.90000	36.72541			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond		7.86000	35.52045	7.86000	35.51293			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond		7.82000	34.36098	7.82000	34.35374			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.82227			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.02320			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond		0.00000	100.00000	0.00000	101.12848			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond		0.00000	100.00000	0.00000	100.02969			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond		0.00000	100.00000	0.00000	99.97826			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond		100.00000	14.74959	100.00000	14.71386			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond		100.00000	4.32401	100.00000	4.31353			0.00	0	0.00
RCSC12		On 08/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.68684			0.00	0	0.00
RCSC14		On 06/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.74570			0.00	0	0.00
RDFB01		On 30/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.31124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.67959			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.93874			0.00	0	107,000,000.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.38012			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.93023			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.04281			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.81767			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.35407			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.70660			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.20814			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.91330			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.00852			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.89669			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.80765			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	102.09814			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.45812			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.38848			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.12712			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.12712			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.56056			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.62761			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.98880			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.90323			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.04750		12.35000	108.01232			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.84066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP020	On 12/02/2020	Spot Bond	100.00000		13.80117	100.00000	13.76774				0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.76366				0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.20014				0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000	0.00000	102.03508				0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.06035				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.04167				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		90.34653	100.00000	90.12346				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.17066				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.62329	100.00000	1.61927				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		8.80557	100.00000	8.78377				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		16.21708	100.00000	16.17780				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.90077	100.00000	12.88495				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		20.29894	100.00000	20.24977				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	102.35839				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	103.23298				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.94000		107.79765	8.94000	107.77174			894,000,000.00	100,000	630,000,000.00	
RW23	On 10/12/2023	Spot Bond	9.13000		93.55968	9.13000	103.39167			0.00	0	0.00	
RW28	On 10/12/2028	Spot Bond	9.90500		86.14315	9.90500	103.64100			0.00	0	0.00	
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.44763				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.40000		110.24076	7.40000	110.21862				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.05776				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.98500		103.39352	8.98500	103.36855			48,519,000,000,000.00	5,400,000,000	1,350,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	99.86870				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.60752				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.57376				0.00	300,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK18		On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.84220			0.00	0	3,900,000,000.00
SBK19		On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.84569			0.00	0	0.00
SBK7		On 24/05/2015	Spot Bond	7.30000	104.36486		7.30000	104.34419			0.00	0	1,120,000,000.00
SBK9		On 10/04/2018	Spot Bond	8.81000	100.84056		8.81000	100.81667			0.00	0	420,000,000.00
SBK111		On 09/04/2014	Spot Bond	1.90000	136.63604		1.90000	132.90619			0.00	0	0.00
SBN27		On 15/09/2015	Spot Bond	7.61000	113.60902		7.61000	113.58559			0.00	0	0.00
SBN29		On 15/09/2015	Spot Bond	7.47000	113.83697		7.47000	113.81392			0.00	0	0.00
SBN31		On 15/09/2015	Spot Bond	7.40000	113.95119		7.40000	113.92832			0.00	0	0.00
SBN33		On 15/09/2017	Spot Bond	8.33500	102.54445		8.33500	102.52132			0.00	0	0.00
SBN34		On 15/09/2015	Spot Bond	7.54500	113.71478		7.54500	113.69152			0.00	0	0.00
SBN35		On 15/09/2015	Spot Bond	7.51000	113.77178		7.51000	113.74861			0.00	0	0.00
SBN45		On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.54642			0.00	0	0.00
SBN49		On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.57192			0.00	0	0.00
SBN50		On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.55671			0.00	0	0.00
SBN51		On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.25381			0.00	0	0.00
SBS13		On 22/09/2017	Spot Bond	7.98500	105.72305		7.98500	105.70018			0.00	0	0.00
SBS14		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.20028			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.28541			0.00	300,000,000	300,000,000.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.44632			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.46262			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	9.29000	105.38704		9.29000	105.36075			0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	9.81000	103.41688		9.81000	103.38952			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.26012			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.28810			0.00	0	710,000,000.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.23849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.97301			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.70000	102.01858		8.70000	101.99458			13,050,000,000.00	1,500,000	160,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	7.09585		100.00000	7.05998			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.86000	96.28564		8.86000	96.26259			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.34000	97.40518		9.34000	97.38062			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.33000	109.40765		7.33000	109.38590			733,000,000.00	100,000	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.25000	129.28364		2.25000	264.12263			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.00000	105.63219		1.00000	127.11502			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.24000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	9.32231		100.00000	9.29922			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	156.00119		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.57000	111.47252		1.57000	125.03233			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.88020		6.50000	101.86230			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.59802			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.32506			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.96578			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.96500	99.82204		8.96500	99.79799			896,500,000.00	100,000	10,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.70934			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.11347			0.00	0	100,000,000.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.44116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.40433			0.00	0	1,677,000,000.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.26423			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.91148		100.00000	9.88747			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.66076			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.45000		109.10193		7.45000	109.08025			12,516,000,000,000.00	1,680,000,000	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.81000		102.95003		8.81000	103.22047			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.33500		102.54445		8.33500	102.52132			31,006,200,000,000.00	3,720,000,000	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.07339			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.01683			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.14407			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.02452			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.46944			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.03500		103.99776		8.03500	103.97526			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.21856			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.26891			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00001			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.32000		96.17146		9.32000	96.14740			3,728,000,000.00	400,000	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.89308			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.40786			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.79618			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.24800		89.07913		9.24800	89.05701			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.31000		88.78539		9.31000	88.76320			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.40500		102.71620		6.40500	102.69842			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.75000		93.15597		8.75000	93.13393			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.57126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	8.11500	103.22818		8.11500	103.20550			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.05000	114.52470		7.05000	114.50279			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.60000	102.77315		2.60000	103.15151			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.16000	99.94487		8.16000	99.92291			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.69269			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.29232			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.96789			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.58000	107.50178		9.58000	107.47415			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.78411			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.80524			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.53997			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.98500	77.73447		9.98500	78.39698			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.85355			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	100.00000	1.44473		100.00000	100.00000			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.92718			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.82508			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.82525			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.72329			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.61949			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.57417			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.51597			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.52970			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.51640			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.51527			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.42802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.41152			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.32225			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.26137			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.20359			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.09804			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond	100.00000		91.70854		100.00000	91.47870			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.61000		113.04763		6.61000	113.02744			3,701,600,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.76000		104.40687		8.76000	104.38227			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		70.70197		100.00000	70.57225			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		64.80917		100.00000	64.65217			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		21.25840		100.00000	21.20690			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.01000		106.95809		6.01000	102.95699			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.93783			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.20391			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.90429			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.78895			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.47859			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.31862			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.40000		107.03550		7.40000	107.01437			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.95865			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.92800			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.92581			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		99.97913		7.83000	99.95827			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.92920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.92646				0.00	0	140,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.92066				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.92920				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.92646				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	78.16019	7.16000	99.96178				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.92110				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.92154				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.91104				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.91246				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.86949				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.87440				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	99.92931				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	99.92581				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	97.30608	8.73000	99.94945				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	99.92964				0.00	0	65,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	99.92646				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.68000	94.96423	8.68000	98.13161				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	99.92089				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	99.92209				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	99.91126				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	99.91169				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	99.87714				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	99.87670				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.93089				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.75564	101.06155	5.74157				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.92964			0.00	0	32,539,300.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.05270			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.91979			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.91542			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.86905			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93399			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.93250			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93143			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.93250			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.93143			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.93089			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93314			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.93143			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92556			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.92556			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92556			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91705			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.91493			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91758			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.87538			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.87276			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.87381			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.90000	107.36830		7.90000	107.34545			7,900,000,000.00	1,000,000	1,050,000,000.00
TL20	On 22/02/2020	Spot Bond		7.66500	97.51116		7.66500	97.46565			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.84500	106.17967		7.84500	106.15710			154,406,074,500,000.00	19,682,100,000	05,422,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond		8.81000	111.89631		8.81000	111.86966			119,817,762,000,000.00	13,600,200,000	24,490,337,400.00
TN23	On 06/11/2023	Spot Bond		9.08000	113.12866		9.08000	113.10091			192,496,000,000,000.00	21,200,000,000	8,440,000,000.00
TN25	On 19/08/2025	Spot Bond		9.31000	105.21208		9.31000	105.18607			272,224,400,000,000.00	29,240,000,000	14,910,000,000.00
TN27	On 14/11/2027	Spot Bond		9.31000	98.39835		9.31000	98.37361			148,989,792,000,000.00	16,003,200,000	19,890,337,400.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.33439			0.00	0	307,500,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.98363			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.24084			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.12511			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.15728			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.16057			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.31923			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.64821			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.17166			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.17847			0.00	0	100,000,000.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.18254			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.62592		10.00000	99.59925			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.63522		9.75000	99.60921			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.64497		100.00000	9.62010			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.69000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.66271			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.55388			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.29277			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.05347			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.06589			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.84316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.89955			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.43185			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.18484			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.02217			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	97.76783			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	82.46273		100.00000	99.17355			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.35656			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.23860			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.97336			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.93602			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.87805			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.51781			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.04492			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		100.00000	80.75221		100.00000	80.57395			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.56324			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.93602			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		100,000.00000	0.41306		100,000.00000	0.40844			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.36160			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.93948			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		100.00000	89.75000		100.00000	89.63795			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.04000	112.60724		9.04000	112.57974			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.13507			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.92279			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.22695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond		9.27500	106.28124		9.27500	106.25463			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.27542			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.31362			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.22952			0.00	0	100,000,000.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.27458			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.27653			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.30806			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.31733			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.51000	114.58616		6.51000	114.56588			0.00	0	9,750,000,000.00
WS05	On 01/08/2018	Spot Bond		0.78000	242.98786		0.78000	242.96778			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.45000	104.50324		6.45000	104.48491			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.44000	105.79248		7.44000	105.77113			0.00	0	8,710,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.76500	106.55940		7.76500	106.53697			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.11500	105.55634		8.11500	105.53315			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.18000	105.69392		8.18000	105.67052			0.00	0	1,800,000,000.00
Z014	On 30/06/2015	Spot Bond		6.10000	91.63925		6.10000	91.62404			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.18500	98.97364		5.18500	98.95973			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.19500	97.71905		5.19500	97.70546			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.03000	90.11093		6.03000	90.09623			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.17500	95.66505		5.17500	95.65154			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.10000	91.62404		6.10000	91.60883			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond		7.15500	66.98968		7.15500	66.97667			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	29.60342		100.00000	29.54725			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	15.66946		100.00000	15.63973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										1.31e+017	14,181,889,400	63 670 069 700.00
Grand Total:										1.31e+017	14,181,989,485	63 672 428 412.00