



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 16/01/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 21/01/2014	Any day expiry	10.89620	10.89620		10.90610	10.90610		12.10	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	796.24340	0.79624	806.15700	0.80616	796.243	20.17	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	0.04340	0.00004	0.05700	0.00006	0.043	20.17	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	496.78110	0.49678	506.95020	0.50695	496.781	16.66	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	0.58110	0.00058	0.85020	0.00085	0.581	16.66	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.90110	10.90110	10.91250	10.91250		13.09	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,601.10000	2.60110	2,612.50000	2.61250	2,601.100	24.51	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.51	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	781.65480	0.78165	793.17660	0.79318	781.655	16.18	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	0.55480	0.00055	0.67660	0.00068	0.555	16.18	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	400.44120	0.40044	412.16600	0.41217	400.441	14.08	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	9.34120	0.00934	9.66600	0.00967	9.341	14.08	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	391.17470	0.39117	402.91690	0.40292	391.175	14.05	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	10.07470	0.01007	10.41690	0.01042	10.075	14.05	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	381.95810	0.38196	393.71710	0.39372	381.958	14.03	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	10.85810	0.01086	11.21710	0.01122	10.858	14.03	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.94890	10.94890	10.96400	10.96400		13.97	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00050	0.00000	0.01570	0.00002	0.001	18.50	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,648.90050	2.64890	2,664.01570	2.66402	2,648.900	18.50	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	953.57800	0.95358	968.66030	0.96866	953.578	13.85	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	4.67800	0.00468	4.66030	0.00466	4.678	13.85	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	58.28250	0.05828	56.19030	0.05619	58.283	13.27	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	437.18250	0.43718	450.19030	0.45019	437.183	13.27	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	429.61770	0.42962	442.53390	0.44253	429.618	13.28	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	60.71770	0.06072	58.53390	0.05853	60.718	13.28	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	422.12480	0.42212	434.94740	0.43495	422.125	13.30	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	63.22480	0.06322	60.94740	0.06095	63.225	13.30	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.95070	10.95070	10.96560	10.96560		13.99	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	396.41890	0.39642	408.62570	0.40863	396.419	13.40	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	75.71890	0.07572	73.02570	0.07303	75.719	13.40	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.95250	10.95250	10.96730	10.96730		14.02	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,862.69640	1.86270	1,877.51670	1.87752	1,862.696	17.82	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.19640	0.00020	0.21670	0.00022	0.196	17.82	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,852.70270	1.85270	1,867.52330	1.86752	1,852.703	17.77	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.20270	0.00020	0.00020		0.22330	0.00022	0.203	17.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.20910	0.00021	0.00021		0.23020	0.00023	0.209	17.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,842.70910	1.84271	1.84271	1,857.53020	1.85753	1,842.709	17.72	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.98350	10.98350	10.98350	10.99510	10.99510			14.10	491,215,070.50	44,723	1,032,783.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,283.50340	3.28350	3.28350	3,295.10380	3.29510	3,283.503	21.30	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00340	0.00000	0.00000	0.00380	0.00000	0.003	21.30	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,783.52810	2.78353	2.78353	2,795.12840	2.79513	2,783.528	19.94	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.02810	0.00003	0.00003	0.02840	0.00003	0.028	19.94	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,283.70070	2.28370	2.28370	2,295.28670	2.29529	2,283.701	18.58	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.20070	0.00020	0.00020	0.18670	0.00019	0.201	18.58	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	1.00480	0.00100	0.00100	0.99930	0.00100	1.005	16.35	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,734.50480	1.73450	1.73450	1,746.09930	1.74610	1,734.505	16.35	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,396.11650	1.39612	1.39612	1,407.82530	1.40783	1,396.116	14.87	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	2.61650	0.00262	0.00262	2.72530	0.00273	2.616	14.87	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,386.19220	1.38619	1.38619	1,397.90740	1.39791	1,386.192	14.83	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	2.69220	0.00269	0.00269	2.80740	0.00281	2.692	14.83	43,075.20	16,000	16,000.00	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	2.77020	0.00277	0.00277	2.89210	0.00289	2.770	14.78	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,376.27020	1.37627	1.37627	1,387.99210	1.38799	1,376.270	14.78	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,287.08620	1.28709	1.28709	1,298.87950	1.29888	1,287.086	14.39	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	3.58620	0.00359	0.00359	3.77950	0.00378	3.586	14.39	0.00	0	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,237.64270	1.23764	1.23764	1,249.48660	1.24949	1,237.643	14.17	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	4.14270	0.00414	0.00414	4.38660	0.00439	4.143	14.17	0.00	0	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	4.78820	0.00479	0.00479	5.09250	0.00509	4.788	13.96	0.00	0	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,188.28820	1.18829	1.18829	1,200.19250	1.20019	1,188.288	13.96	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,089.90870	1.08991	1.08991	1,101.96720	1.10197	1,089.909	13.52	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	6.40870	0.00641	0.00641	6.86720	0.00687	6.409	13.52	0.00	0	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	993.29720	0.99330	0.99330	1,005.37770	1.00538	993.297	13.41	0.00	0	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	9.79720	0.00980	0.00980	10.27770	0.01028	9.797	13.41	0.00	0	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	17.81000	0.01781	0.01781	18.20370	0.01820	17.810	13.25	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	851.31000	0.85131	0.85131	863.30370	0.86330	851.310	13.25	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	805.01370	0.80501	0.80501	816.93100	0.81693	805.014	13.19	0.00	0	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	21.51370	0.02151	0.02151	21.83100	0.02183	21.514	13.19	0.00	0	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	786.66980	0.78667	0.78667	798.54730	0.79855	786.670	13.17	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	23.16980	0.02317	0.02317	23.44730	0.02345	23.170	13.17	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	25.85620	0.02586	0.02586	26.06480	0.02606	25.856	13.14	0.00	0	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	759.35620	0.75936	0.75936	771.16480	0.77116	759.356	13.14	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	714.41740	0.71442	0.71442	726.08340	0.72608	714.417	13.08	0.00	0	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	30.91740	0.03092	0.03092	30.98340	0.03098	30.917	13.08	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	705.52330	0.70552	0.70552	717.15650	0.71716	705.523	13.07	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	32.02330	0.03202	0.03202	32.05650	0.03206	32.023	13.07	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	34.33540	0.03434	0.03434	34.29640	0.03430	34.335	13.05	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	687.83540	0.68784	0.68784	699.39640	0.69940	687.835	13.05	0.00	0	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	679.04210	0.67904	0.67904	690.56550	0.69057	679.042	13.04	0.00	0	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	35.54210	0.03554	0.03554	35.46550	0.03547	35.542	13.04	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	670.28390	0.67028	0.67028	681.76800	0.68177	670.284	13.03	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	36.78390	0.03678	0.03678	36.66800	0.03667	36.784	13.03	0.00	0	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	43.54660	0.04355	0.04355	43.20380	0.04320	43.547	12.97	0.00	0	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	627.04660	0.62705	0.62705	638.30380	0.63830	627.047	12.97	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	584.79650	0.58480	0.58480	595.78250	0.59578	584.797	12.92	0.00	0	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	51.29650	0.05130	0.05130	50.68250	0.05068	51.296	12.92	0.00	0	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	545.57520	0.54558	0.54558	556.29790	0.55630	545.575	13.03	0.00	0	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	62.07520	0.06208	0.06208	61.19790	0.06120	62.075	13.03	0.00	0	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	74.34410	0.07434	0.07434	73.16190	0.07316	74.344	13.13	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	507.84410	0.50784	0.50784	518.26190	0.51826	507.844	13.13	0.00	0	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	471.67400	0.47167	0.47167	481.74920	0.48175	471.674	13.24	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	88.17400	0.08817	0.08817	86.64920	0.08665	88.174	13.24	0.00	0	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	464.63260	0.46463	0.46463	474.63510	0.47464	464.633	13.26	0.00	0	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Put	91.13260	0.09113	89.53510	0.08954	91.133	13.26	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	103.62210	0.10362	101.71860	0.10172	103.622	13.35	0.00	0	3,350.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	437.12210	0.43712	446.81860	0.44682	437.122	13.35	0.00	0	406.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Call	417.18630	0.41719	426.63880	0.42664	417.186	13.41	0.00	0	11,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Put	113.68630	0.11369	111.53880	0.11154	113.686	13.41	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Call	404.23150	0.40423	413.51490	0.41351	404.232	13.45	0.00	0	24,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Put	120.73150	0.12073	118.41490	0.11841	120.731	13.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Put	139.53050	0.13953	136.77380	0.13677	139.530	13.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Call	373.03050	0.37303	381.87380	0.38187	373.031	13.56	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Call	343.53340	0.34353	351.91120	0.35191	343.533	13.67	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Put	160.03340	0.16003	156.81120	0.15681	160.033	13.67	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Call	321.16290	0.32116	329.15590	0.32916	321.163	13.75	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Put	177.66290	0.17766	174.05590	0.17406	177.663	13.75	0.00	0	1,200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	182.24020	0.18224	178.53580	0.17854	182.240	13.77	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	315.74020	0.31574	323.63580	0.32364	315.740	13.77	0.00	0	1,700.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Call	289.63820	0.28964	297.03870	0.29704	289.638	13.88	0.00	0	100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Put	206.13820	0.20614	201.93870	0.20194	206.138	13.88	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Call	284.61880	0.28462	291.91770	0.29192	284.619	13.90	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Put	211.11880	0.21112	206.81770	0.20682	211.119	13.90	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	258.89750	0.25890	253.68920	0.25369	258.898	14.10	0.00	0	1,300.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	242.39750	0.24240	248.78920	0.24879	242.398	14.10	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	204.92340	0.20492	210.63610	0.21064	204.923	14.50	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	321.42340	0.32142	315.53610	0.31554	321.423	14.50	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	188.35220	0.18835	193.74130	0.19374	188.352	14.71	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	354.85220	0.35485	348.64130	0.34864	354.852	14.71	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Put	389.60500	0.38961	383.08490	0.38308	389.605	14.91	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Call	173.10500	0.17311	178.18490	0.17818	173.105	14.91	0.00	0	2,900.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	159.09740	0.15910	163.87960	0.16388	159.097	15.12	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	425.59740	0.42560	418.77960	0.41878	425.597	15.12	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	104.71620	0.10472	108.22020	0.10822	104.716	16.14	0.00	0	12,350.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	621.21620	0.62122	613.12020	0.61312	621.216	16.14	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	837.34920	0.83735	828.41840	0.82842	837.349	17.26	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	70.84920	0.07085	73.51840	0.07352	70.849	17.26	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	49.30970	0.04931	51.39430	0.05139	49.310	18.39	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	1,065.80970	1.06581	1,056.29430	1.05629	1,065.810	18.39	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	34.74200	0.03474	36.45440	0.03645	34.742	19.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	1,301.24200	1.30124	1,291.35440	1.29135	1,301.242	19.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	1,541.34220	1.54134	1,531.19510	1.53120	1,541.342	20.46	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	24.84220	0.02484	26.29510	0.02630	24.842	20.46	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	20.55970	0.02056	21.88080	0.02188	20.560	21.06	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Put	1,687.05970	1.68706	1,676.78080	1.67678	1,687.060	21.06	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	19.34140	0.01934	20.62250	0.02062	19.341	21.27	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Put	1,735.84140	1.73584	1,725.52250	1.72552	1,735.841	21.27	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	1,882.70040	1.88270	1,872.27080	1.87227	1,882.700	21.87	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	16.20040	0.01620	17.37080	0.01737	16.200	21.87	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	13.69100	0.01369	14.76390	0.01476	13.691	22.48	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	2,030.19100	2.03019	2,019.66390	2.01966	2,030.191	22.48	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	8.98420	0.00898	10.44720	0.01045	8.984	30.10	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	3,275.48420	3.27548	3,265.34720	3.26535	3,275.484	30.10	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	6.54800	0.00655	7.71530	0.00772	6.548	30.42	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	3,523.04800	3.52305	3,512.61530	3.51262	3,523.048	30.42	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry			10.98720	10.98720	10.99840	10.99840		14.11	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.09	Call	1,897.92120	1.89792	1,909.11240	1.90911	1,897.921	16.98	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.09	Put	0.72120	0.00072	0.71240	0.00071	0.721	16.98	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.10	Call	1,887.94120	1.88794	1,899.13340	1.89913	1,887.941	16.94	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.10	Put	0.74120	0.00074	0.73340	0.00073	0.741	16.94	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.11	Call	1,877.96190	1.87796	1,889.15510	1.88916	1,877.962	16.90	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.76190	0.00076	0.75510	0.00076	0.762	16.90	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.99840	10.99840	11.01000	11.01000		14.19	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,698.49770	2.69850	2,710.09900	2.71010	2,698.498	19.54	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.09770	0.00010	0.09900	0.00010	0.098	19.54	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	19.75460	0.01975	20.03750	0.02004	19.755	13.43	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	918.15460	0.91815	930.03750	0.93004	918.155	13.43	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry			11.04420	11.04420	11.06010	11.06010		14.61	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,744.73780	2.74474	2,760.61300	2.76061	2,744.738	19.00	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.53780	0.00054	0.51300	0.00051	0.538	19.00	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,128.96620	1.12897	1,144.01670	1.14402	1,128.966	13.92	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	24.76620	0.02477	23.91670	0.02392	24.766	13.92	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.09820	11.09820	11.11310	11.11310		14.94	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,197.88690	1.19789	1,211.41670	1.21142	1,197.887	14.13	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	39.68690	0.03969	38.31670	0.03832	39.687	14.13	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,188.64870	1.18865	1,202.14410	1.20214	1,188.649	14.10	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	40.44870	0.04045	39.04410	0.03904	40.449	14.10	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	41.22410	0.04122	39.78340	0.03978	41.224	14.08	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,179.42410	1.17942	1,192.88340	1.19288	1,179.424	14.08	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.10000	11.10000	11.11480	11.11480		14.95	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,801.43320	2.80143	2,816.17540	2.81618	2,801.433	18.48	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	1.43320	0.00143	1.37540	0.00138	1.433	18.48	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,022.64540	1.02265	1,035.14690	1.03515	1,022.645	13.93	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	62.64540	0.06265	60.34690	0.06035	62.645	13.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.12960	11.12960	11.14390	11.14390		15.20	6,099,020.80	548	62,085.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,130.72350	3.13072	3,144.92420	3.14492	3,130.723	19.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	1.12350	0.00112	1.02420	0.00102	1.123	19.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,682.56660	2.68257	2,696.75240	2.69675	2,682.567	17.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	2.96660	0.00297	2.85240	0.00285	2.967	17.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,493.99700	2.49400	2,508.20750	2.50821	2,493.997	17.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	4.39700	0.00440	4.30750	0.00431	4.397	17.53	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,385.09940	2.38510	2,399.33990	2.39934	2,385.099	17.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	5.49940	0.00550	5.43990	0.00544	5.499	17.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,355.44210	2.35544	2,369.69390	2.36969	2,355.442	17.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	5.84210	0.00584	5.79390	0.00579	5.842	17.20	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,138.59940	2.13860	2,152.86810	2.15287	2,138.599	16.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	8.99940	0.00900	8.96810	0.00897	8.999	16.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,942.74210	1.94274	1,956.88350	1.95688	1,942.742	16.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	13.14210	0.01314	12.98350	0.01298	13.142	16.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,566.47840	1.56648	1,580.09700	1.58010	1,566.478	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	26.87840	0.02688	26.19700	0.02620	26.878	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,556.96540	1.55697	1,570.56420	1.57056	1,556.965	15.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	27.36540	0.02737	26.66420	0.02666	27.365	15.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,547.46060	1.54746	1,561.03840	1.56104	1,547.461	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	27.86060	0.02786	27.13840	0.02714	27.861	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,415.33310	1.41533	1,428.57930	1.42858	1,415.333	14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	35.73310	0.03573	34.67930	0.03468	35.733	14.81	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,368.61580	1.36862	1,381.72110	1.38172	1,368.616	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	39.01580	0.03902	37.82110	0.03782	39.016	14.69	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,211.99890	1.21200	1,224.52230	1.22452	1,211.999	14.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	52.39890	0.05240	50.62230	0.05062	52.399	14.26	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,184.76240	1.18476	1,197.16600	1.19717	1,184.762	14.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	55.16240	0.05516	53.26600	0.05327	55.162	14.19	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,175.71350	1.17571	1,188.07460	1.18807	1,175.714	14.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	56.11350	0.05611	54.17460	0.05417	56.114	14.16	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	1,071.13990	1.07114	1,082.89160	1.08289	1,071.140	14.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	71.53990	0.07154	68.99160	0.06899	71.540	14.05	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Call	1,054.25470	1.05425	1,065.89010	1.06589	1,054.255	14.04	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
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	74.65470	0.07465		71.99010	0.07199		74.655	14.04	1,194,475.20	16,000	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	777.52260	0.77752		786.61930	0.78662		777.523	13.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	147.92260	0.14792		142.71930	0.14272		147.923	13.96	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	674.43430	0.67443		682.23480	0.68223		674.434	14.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	194.83430	0.19483		188.33480	0.18833		194.834	14.05	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	586.95200	0.58695		593.48910	0.59349		586.952	14.39	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	257.35200	0.25735		249.58910	0.24959		257.352	14.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Call	534.07060	0.53407		539.78660	0.53979		534.071	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	304.47060	0.30447		295.88660	0.29589		304.471	14.62	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	485.39470	0.48539		490.31900	0.49032		485.395	14.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	355.79470	0.35579		346.41900	0.34642		355.795	14.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	305.01830	0.30502		307.29300	0.30729		305.018	16.26	0.00	0	17,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	675.41830	0.67542		663.39300	0.66339		675.418	16.26	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	278.96010	0.27896		280.90320	0.28090		278.960	16.56	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	749.36010	0.74936		737.00320	0.73700		749.360	16.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	215.54850	0.21555		216.78040	0.21678		215.548	17.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	985.94850	0.98595		972.88040	0.97288		985.949	17.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	198.48480	0.19848		199.55050	0.19955		198.485	17.80	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,068.88480	1.06888		1,055.65050	1.05565		1,068.885	17.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	190.58670	0.19059		191.57720	0.19158		190.587	17.95	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Put	1,110.98670	1.11099		1,097.67720	1.09768		1,110.987	17.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	169.17660	0.16918		169.97770	0.16998		169.177	18.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,239.57660	1.23958		1,226.07770	1.22608		1,239.577	18.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	163.99720	0.16400		164.75420	0.16475		163.997	18.55	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,274.39720	1.27440		1,260.85420	1.26085		1,274.397	18.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	134.64760	0.13465		135.17520	0.13518		134.648	19.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,505.04760	1.50505		1,491.27520	1.49128		1,505.048	19.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	101.85040	0.10185		102.16690	0.10217		101.850	20.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,872.25040	1.87225		1,858.26690	1.85827		1,872.250	20.57	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			11.13830	11.13830		11.15240	11.15240			15.20	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,364.66740	2.36467		2,378.70660	2.37871		2,364.667	17.18	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	6.36740	0.00637		6.30660	0.00631		6.367	17.18	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	73.89470	0.07389		71.28380	0.07128		73.895	14.04	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	1,082.19470	1.08219		1,093.68380	1.09368		1,082.195	14.04	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	171.98730	0.17199		172.65350	0.17265		171.987	18.51	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,273.68730	1.27369		1,260.25350	1.26025		1,273.687	18.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.25370	11.25370		11.26620	11.26620			15.73	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,352.33470	1.35233		1,362.66960	1.36267		1,352.335	14.56	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	88.63470	0.08863		86.46960	0.08647		88.635	14.56	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,343.56460	1.34356		1,353.86470	1.35386		1,343.565	14.54	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	89.86460	0.08986		87.66470	0.08766		89.865	14.54	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,334.80770	1.33481		1,345.07450	1.34507		1,334.808	14.52	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	91.10770	0.09111		88.87450	0.08887		91.108	14.52	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,073.43310	1.07343		1,082.20680	1.08221		1,073.433	14.31	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	149.73310	0.14973		146.00680	0.14601		149.733	14.31	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	314.11570	0.31412		315.20280	0.31520		314.116	17.86	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,130.41570	1.13042		1,119.00280	1.11900		1,130.416	17.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.29720	11.29720		11.30900	11.30900			15.88	0.00	0	11,841.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,402.41400	3.40241		3,414.30750	3.41431		3,402.414	19.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	5.21400	0.00521		5.30750	0.00531		5.214	19.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,907.73250	2.90773		2,919.55710	2.91956		2,907.733	17.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	10.53250	0.01053		10.55710	0.01056		10.533	17.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,437.30340	2.43730		2,448.90140	2.44890		2,437.303	16.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	20.10340	0.02010		19.90140	0.01990		20.103	16.58	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,417.84130	2.41784		2,429.42440	2.42942		2,417.841	16.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	20.64130	0.02064		20.42440	0.02042		20.641	16.53	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	23.54370	0.02354		23.24350	0.02324		23.544	16.28	0.00	0	35,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Call	2,320.74370	2.32074	2,332.24350	2.33224	2,320.744	16.28	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Call	2,033.97940	2.03398	2,045.16770	2.04517	2,033.979	15.73	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Put	36.77940	0.03678	36.16770	0.03617	36.779	15.73	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Call	1,754.12990	1.75413	1,764.83620	1.76484	1,754.130	15.21	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Put	56.92990	0.05693	55.83620	0.05584	56.930	15.21	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	86.26720	0.08627	84.46360	0.08446	86.267	14.70	0.00	0	6.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	1,483.46720	1.48347	1,493.46360	1.49346	1,483.467	14.70	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Call	1,395.82380	1.39582	1,405.52670	1.40553	1,395.824	14.53	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Put	98.62380	0.09862	96.52670	0.09653	98.624	14.53	0.00	0	40,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Call	1,235.66650	1.23567	1,244.68240	1.24468	1,235.666	14.29	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Put	128.46650	0.12847	125.68240	0.12568	128.466	14.29	0.00	0	2,870.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Put	132.82940	0.13283	129.95200	0.12995	132.829	14.30	0.00	0	15,296.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Call	1,220.02940	1.22003	1,228.95200	1.22895	1,220.029	14.30	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Call	1,204.49660	1.20450	1,213.32190	1.21332	1,204.497	14.31	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Put	137.29660	0.13730	134.32190	0.13432	137.297	14.31	0.00	0	23,934.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	1,158.53630	1.15854	1,167.06290	1.16706	1,158.536	14.34	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	151.33630	0.15134	148.06290	0.14806	151.336	14.34	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	153.76990	0.15377	150.44620	0.15045	153.770	14.35	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	1,150.96990	1.15097	1,159.44620	1.15945	1,150.970	14.35	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	1,143.43060	1.14343	1,151.85640	1.15186	1,143.431	14.35	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	156.23060	0.15623	152.85640	0.15286	156.231	14.35	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Call	1,091.42930	1.09143	1,099.48620	1.09949	1,091.429	14.39	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Put	174.22930	0.17423	170.48620	0.17049	174.229	14.39	0.00	0	250.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Put	208.30090	0.20830	203.89080	0.20389	208.301	14.45	0.00	0	10,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Call	1,005.50090	1.00550	1,012.89080	1.01289	1,005.501	14.45	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	734.60060	0.73460	739.44790	0.73945	734.601	15.05	0.00	0	6.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	387.40060	0.38740	380.44790	0.38045	387.401	15.05	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Call	506.52070	0.50652	509.02040	0.50902	506.521	16.40	0.00	0	250.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Put	719.32070	0.71932	710.02040	0.71002	719.321	16.40	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,075.27800	1.07528	1,064.80810	1.06481	1,075.278	17.61	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	372.47800	0.37248	373.80810	0.37381	372.478	17.61	0.00	0	45,000.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	350.93490	0.35093	352.10690	0.35211	350.935	17.87	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,153.73490	1.15373	1,143.10690	1.14311	1,153.735	17.87	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Call	303.78050	0.30378	304.61890	0.30462	303.780	18.50	0.00	0	23,934.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Put	1,356.58050	1.35658	1,345.61890	1.34562	1,356.580	18.50	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Put	1,389.83370	1.38983	1,378.82800	1.37883	1,389.834	18.60	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Call	297.03370	0.29703	297.82800	0.29783	297.034	18.60	0.00	0	2,870.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Call	288.88770	0.28889	289.63030	0.28963	288.888	18.73	0.00	0	15,296.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Put	1,431.68770	1.43169	1,420.63030	1.42063	1,431.688	18.73	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	264.20400	0.26420	264.79420	0.26479	264.204	19.11	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	1,567.00400	1.56700	1,555.79420	1.55579	1,567.004	19.11	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,051.23340	2.05123	2,039.66970	2.03967	2,051.233	20.43	0.00	0	0.00	
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	198.43340	0.19843	198.66970	0.19867	198.433	20.43	0.00	0	0.00	
\$ / R	On	04/11/2014	Any day expiry			11.38930	11.38930	11.40040	11.40040		16.25	0.00	0	0.00	
\$ / R	On	04/11/2014	Any day expiry	10.16	Call	1,375.69640	1.37570	1,384.28150	1.38428	1,375.696	14.56	0.00	0	0.00	
\$ / R	On	04/11/2014	Any day expiry	10.16	Put	146.39640	0.14640	143.88150	0.14388	146.396	14.56	0.00	0	3,882.00	
\$ / R	On	04/11/2014	Any day expiry	11.91	Call	491.64330	0.49164	493.29710	0.49330	491.643	17.40	0.00	0	3,882.00	
\$ / R	On	04/11/2014	Any day expiry	11.91	Put	1,012.34330	1.01234	1,002.89710	1.00290	1,012.343	17.40	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future			11.46250	11.46250	11.47310	11.47310		16.47	2,865,625.00	250	300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	3,475.61630	3.47562	3,486.19580	3.48620	3,475.616	18.60	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	13.11630	0.01312	13.09580	0.01310	13.116	18.60	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	3,034.49750	3.03450	3,044.96770	3.04497	3,034.498	17.57	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	21.99750	0.02200	21.86770	0.02187	21.998	17.57	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,985.76590	2.98577	2,996.21780	2.99622	2,985.766	17.46	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	23.26590	0.02327	23.11780	0.02312	23.266	17.46	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	2,937.10120	2.93710	2,947.53410	2.94753	2,937.101	17.35	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	24.60120	0.02460	24.43410	0.02443	24.601	17.35	0.00	0	0.00	

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		9.00	Call	2,502.72200	2.50272	2,512.90690	2.51291	2,502.722	16.32	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.00	Put	40.22200	0.04022	39.80690	0.03981	40.222	16.32	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.50	Call	2,037.65370	2.03765	2,047.15360	2.04715	2,037.654	15.58	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.50	Put	75.15370	0.07515	74.05360	0.07405	75.154	15.58	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Call	1,947.80940	1.94781	1,957.09750	1.95710	1,947.809	15.46	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Put	85.30940	0.08531	83.99750	0.08400	85.309	15.46	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Call	1,600.51570	1.60052	1,608.71350	1.60871	1,600.516	15.01	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Put	138.01570	0.13802	135.61350	0.13561	138.016	15.01	0.00	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.38	Call	1,297.82330	1.29782	1,304.54010	1.30454	1,297.823	14.74	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.38	Put	215.32330	0.21532	211.44010	0.21144	215.323	14.74	0.00	0	500.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.50	Call	1,214.59830	1.21460	1,220.70710	1.22071	1,214.598	14.85	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.50	Put	252.09830	0.25210	247.60710	0.24761	252.098	14.85	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Call	914.17440	0.91417	917.69970	0.91770	914.174	15.44	0.00	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Put	451.67440	0.45167	444.59970	0.44460	451.674	15.44	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.50	Call	702.65400	0.70265	704.42150	0.70442	702.654	16.58	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.50	Put	740.15400	0.74015	731.32150	0.73132	740.154	16.58	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.00	Call	544.12670	0.54413	544.85650	0.54486	544.127	17.64	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.00	Put	1,081.62670	1.08163	1,071.75650	1.07176	1,081.627	17.64	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.01	Call	541.45700	0.54146	542.17260	0.54217	541.457	17.66	0.00	0	500.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.01	Put	1,088.95700	1.08896	1,079.07260	1.07907	1,088.957	17.66	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future				11.64800	11.64800	11.65670	11.65670		17.09	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		10.99	Put	480.85150	0.48085	473.71380	0.47371	480.852	15.75	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		10.99	Call	1,138.85150	1.13885	1,140.41380	1.14041	1,138.851	15.75	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.00	Call	1,133.39920	1.13340	1,134.91600	1.13492	1,133.399	15.76	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.00	Put	485.39920	0.48540	478.21600	0.47822	485.399	15.76	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.01	Call	1,127.96550	1.12797	1,129.43700	1.12944	1,127.966	15.77	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.01	Put	489.96550	0.48997	482.73700	0.48274	489.966	15.77	0.00	0	0.00
\$ / R MAXI	On	17/01/2014			Any day expiry				10.89620	10.89620	10.90160	10.90160		14.00	0.00	0	0.00
\$ / R MAXI	On	17/01/2014			Any day expiry		10.76	Call	13,982.51730	0.13983	14,967.05980	0.14967	13,982.517	17.23	0.00	0	200.00
\$ / R MAXI	On	17/01/2014			Any day expiry		10.76	Put	362.51730	0.00363	807.05980	0.00807	362.517	17.23	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future				10.98350	10.98350	10.99510	10.99510		14.10	175,736.00	16	708.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.33	Call	68,783.53860	0.68784	69,939.64490	0.69940	68,783.539	13.05	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.33	Put	3,433.53860	0.03434	3,429.64490	0.03430	3,433.539	13.05	0.00	0	200.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Call	55,330.27580	0.55330	56,408.11230	0.56408	55,330.276	13.00	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Put	5,980.27580	0.05980	5,898.11230	0.05898	5,980.276	13.00	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Call	54,557.52210	0.54558	55,629.79050	0.55630	54,557.522	13.03	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	6,207.52210	0.06208	6,119.79050	0.06120	6,207.522	13.03	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	53,790.73330	0.53791	54,857.15000	0.54857	53,790.733	13.05	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	6,440.73330	0.06441	6,347.15000	0.06347	6,440.733	13.05	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.88	Call	29,987.73570	0.29988	30,747.64050	0.30748	29,987.736	13.84	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.88	Put	19,637.73570	0.19638	19,237.64050	0.19238	19,637.736	13.84	0.00	0	160.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future				11.12960	11.12960	11.14390	11.14390		15.20	0.00	0	207.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Call	65,013.40990	0.65013	65,759.74400	0.65760	65,013.410	14.14	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Put	21,053.40990	0.21053	20,369.74400	0.20370	21,053.410	14.14	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Call	64,416.86680	0.64417	65,154.71530	0.65155	64,416.867	14.16	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Put	21,456.86680	0.21457	20,764.71530	0.20765	21,456.867	14.16	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Call	63,825.00110	0.63825	64,554.36710	0.64554	63,825.001	14.19	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Put	21,865.00110	0.21865	21,164.36710	0.21164	21,865.001	14.19	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future				11.29720	11.29720	11.30900	11.30900		15.88	0.00	0	1.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.64	Call	91,056.65620	0.91057	91,713.28880	0.91713	91,056.656	14.52	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.64	Put	25,336.65620	0.25337	24,813.28880	0.24813	25,336.656	14.52	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.65	Call	90,400.92160	0.90401	91,051.58540	0.91052	90,400.922	14.52	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.65	Put	25,680.92160	0.25681	25,151.58540	0.25152	25,680.922	14.52	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.66	Call	89,748.20300	0.89748	90,392.88120	0.90393	89,748.203	14.53	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.66	Put	26,028.20300	0.26028	25,492.88120	0.25493	26,028.203	14.53	0.00	0	0.00

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		17.96330	17.96330		17.96460	17.96460		13.20	5,981,778.90	333	32,161.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	5,113.38140	5.11338	5,114.68190	5.11468	5,113.381	23.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.08140	0.00008	0.08190	0.00008	0.081	23.54	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	4,963.40470	4.96340	4,964.70470	4.96470	4,963.405	23.16	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.10470	0.00010	0.10470	0.00010	0.105	23.16	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	3,714.12180	3.71412	3,715.38100	3.71538	3,714.122	20.01	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.82180	0.00082	0.78100	0.00078	0.822	20.01	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	3,674.17710	3.67418	3,675.43260	3.67543	3,674.177	19.91	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	0.87710	0.00088	0.83260	0.00083	0.877	19.91	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	3,664.19150	3.66419	3,665.44600	3.66545	3,664.192	19.89	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	0.89150	0.00089	0.84600	0.00085	0.892	19.89	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	3,654.20620	3.65421	3,655.45960	3.65546	3,654.206	19.86	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	0.90620	0.00091	0.85960	0.00086	0.906	19.86	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	3,464.51740	3.46452	3,465.76760	3.46577	3,464.517	19.35	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	1.21740	0.00122	1.16760	0.00117	1.217	19.35	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	2,568.21120	2.56821	2,569.61130	2.56961	2,568.211	16.92	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	4.91120	0.00491	5.01130	0.00501	4.911	16.92	36,834.00	7,500	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	1,020.88840	1.02089	1,024.80230	1.02480	1,020.888	12.20	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	57.58840	0.05759	60.20230	0.06020	57.588	12.20	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Call	369.05110	0.36905	374.74860	0.37475	369.051	13.31	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	405.75110	0.40575	410.14860	0.41015	405.751	13.31	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	234.70610	0.23471	238.83150	0.23883	234.706	14.19	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	671.40610	0.67141	674.23150	0.67423	671.406	14.19	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.18960	18.18960	18.19500	18.19500		14.12	0.00	0	4,201.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Call	3,213.67570	3.21368	3,218.49670	3.21850	3,213.676	16.68	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	24.07570	0.02408	23.49670	0.02350	24.076	16.68	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	2,196.16550	2.19617	2,200.01670	2.20002	2,196.165	13.49	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	46.56550	0.04657	45.01670	0.04502	46.566	13.49	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	2,186.48730	2.18649	2,190.32390	2.19032	2,186.487	13.46	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	46.88730	0.04689	45.32390	0.04532	46.887	13.46	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	2,176.81190	2.17681	2,180.63380	2.18063	2,176.812	13.43	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	47.21190	0.04721	45.63380	0.04563	47.212	13.43	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Call	1,762.19940	1.76220	1,765.47660	1.76548	1,762.199	12.46	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	72.59940	0.07260	70.47660	0.07048	72.599	12.46	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Call	1,634.29330	1.63429	1,637.71890	1.63772	1,634.293	12.57	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	94.69330	0.09469	92.71890	0.09272	94.693	12.57	710,199.75	7,500	25,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,447.17400	1.44717	1,451.09590	1.45110	1,447.174	12.75	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	137.57400	0.13757	136.09590	0.13610	137.574	12.75	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Call	786.38160	0.78638	791.94950	0.79195	786.382	13.77	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	496.78160	0.49678	496.94950	0.49695	496.782	13.77	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	244.97430	0.24497	245.52140	0.24552	244.974	16.75	0.00	0	12,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Put	1,855.37430	1.85537	1,850.52140	1.85052	1,855.374	16.75	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.44870	18.44870	18.45040	18.45040		14.90	0.00	0	320.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,832.89260	1.83289	1,833.80580	1.83381	1,832.893	13.59	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	224.19260	0.22419	223.40580	0.22341	224.193	13.59	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,825.23580	1.82524	1,826.16900	1.82617	1,825.236	13.59	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	226.53580	0.22654	225.76900	0.22577	226.536	13.59	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,817.59620	1.81760	1,818.55380	1.81855	1,817.596	13.59	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	228.89620	0.22890	228.15380	0.22815	228.896	13.59	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.70330	18.70330	18.70320	18.70320		15.39	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,663.34660	1.66335	1,663.56540	1.66357	1,663.347	14.17	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	500.04660	0.50005	500.36540	0.50037	500.047	14.17	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,657.00550	1.65701	1,657.25620	1.65726	1,657.005	14.18	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	503.70550	0.50371	504.05620	0.50406	503.706	14.18	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,650.68730	1.65069	1,650.95770	1.65096	1,650.687	14.18	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	507.38730	0.50739	507.75770	0.50776	507.387	14.18	0.00	0	0.00



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			0.10534	0.10534	0.10530	0.10530	12.42	0.00	0	124.00
¥ / R	0.09	Call	On 17/03/2014	Foreign Exchange Future	1,537.22560	0.01537	1,533.41710	0.01533	1,537.226	17.80	0.00	0	0.00	
¥ / R	0.09	Put	On 17/03/2014	Foreign Exchange Future	3.62560	0.00004	3.91710	0.00004	3.626	17.80	0.00	0	0.00	
¥ / R	0.10	Call	On 17/03/2014	Foreign Exchange Future	574.08700	0.00574	574.01220	0.00574	574.087	12.42	0.00	0	0.00	
¥ / R	0.10	Put	On 17/03/2014	Foreign Exchange Future	40.48700	0.00040	44.51220	0.00045	40.487	12.42	0.00	0	0.00	
¥ / R	0.11	Call	On 17/03/2014	Foreign Exchange Future	99.42840	0.00099	103.54900	0.00104	99.428	15.58	0.00	0	0.00	
¥ / R	0.11	Put	On 17/03/2014	Foreign Exchange Future	565.82840	0.00566	574.04900	0.00574	565.828	15.58	0.00	0	0.00	
¥ / R			On 13/06/2014	Foreign Exchange Future	0.10679	0.10679	0.10677	0.10677		14.95	0.00	0	12,859.00	
¥ / R	0.09	Call	On 13/06/2014	Foreign Exchange Future	1,696.10730	0.01696	1,694.08010	0.01694	1,696.107	15.66	0.00	0	0.00	
¥ / R	0.09	Put	On 13/06/2014	Foreign Exchange Future	17.20730	0.00017	16.88010	0.00017	17.207	15.66	0.00	0	0.00	
¥ / R	0.10	Call	On 13/06/2014	Foreign Exchange Future	821.67460	0.00822	823.07540	0.00823	821.675	14.95	0.00	0	0.00	
¥ / R	0.10	Put	On 13/06/2014	Foreign Exchange Future	142.77460	0.00143	145.87540	0.00146	142.775	14.95	0.00	0	0.00	
¥ / R	0.11	Call	On 13/06/2014	Foreign Exchange Future	328.46360	0.00328	331.31180	0.00331	328.464	17.14	0.00	0	0.00	
¥ / R	0.11	Put	On 13/06/2014	Foreign Exchange Future	649.56360	0.00650	654.11180	0.00654	649.564	17.14	0.00	0	0.00	
€ / R			On 17/03/2014	Foreign Exchange Future	14.96860	14.96860	14.94290	14.94290		12.88	15,597,281.20	1,042	80,545.00	
€ / R	12.49	Call	On 17/03/2014	Foreign Exchange Future	2,480.68000	2.48068	2,455.14220	2.45514	2,480.680	17.96	0.00	0	0.00	
€ / R	12.49	Put	On 17/03/2014	Foreign Exchange Future	2.08000	0.00208	2.24220	0.00224	2.080	17.96	0.00	0	0.00	
€ / R	12.50	Call	On 17/03/2014	Foreign Exchange Future	2,470.70910	2.47071	2,445.17300	2.44517	2,470.709	17.92	0.00	0	0.00	
€ / R	12.50	Put	On 17/03/2014	Foreign Exchange Future	2.10910	0.00211	2.27300	0.00227	2.109	17.92	0.00	0	0.00	
€ / R	12.51	Call	On 17/03/2014	Foreign Exchange Future	2,460.73860	2.46074	2,435.20430	2.43520	2,460.739	17.87	0.00	0	0.00	
€ / R	12.51	Put	On 17/03/2014	Foreign Exchange Future	2.13860	0.00214	2.30430	0.00230	2.139	17.87	0.00	0	0.00	
€ / R	12.65	Call	On 17/03/2014	Foreign Exchange Future	2,321.20370	2.32120	2,295.69610	2.29570	2,321.204	17.28	0.00	0	0.00	
€ / R	12.65	Put	On 17/03/2014	Foreign Exchange Future	2.60370	0.00260	2.79610	0.00280	2.604	17.28	0.00	0	500.00	
€ / R	12.85	Call	On 17/03/2014	Foreign Exchange Future	2,122.07460	2.12207	2,096.61480	2.09661	2,122.075	16.43	0.00	0	0.00	
€ / R	12.85	Put	On 17/03/2014	Foreign Exchange Future	3.47460	0.00347	3.71480	0.00371	3.475	16.43	30,576.48	8,800	8,800.00	
€ / R	15.35	Put	On 17/03/2014	Foreign Exchange Future	566.66300	0.56666	590.76950	0.59077	566.663	13.98	0.00	0	0.00	
€ / R	15.35	Call	On 17/03/2014	Foreign Exchange Future	185.26300	0.18526	183.66950	0.18367	185.263	13.98	0.00	0	5,500.00	
€ / R			On 13/06/2014	Foreign Exchange Future	15.16580	15.16580	15.14340	15.14340		14.11	136,492.20	9	21,547.00	
€ / R	13.79	Call	On 13/06/2014	Foreign Exchange Future	1,456.34450	1.45634	1,439.23120	1.43923	1,456.345	13.31	0.00	0	0.00	
€ / R	13.79	Put	On 13/06/2014	Foreign Exchange Future	80.54450	0.08054	85.83120	0.08583	80.544	13.31	0.00	0	0.00	
€ / R	13.80	Call	On 13/06/2014	Foreign Exchange Future	1,447.69510	1.44770	1,430.64150	1.43064	1,447.695	13.31	0.00	0	0.00	
€ / R	13.80	Put	On 13/06/2014	Foreign Exchange Future	81.89510	0.08190	87.24150	0.08724	81.895	13.31	0.00	0	27,500.00	
€ / R	13.81	Call	On 13/06/2014	Foreign Exchange Future	1,439.06580	1.43907	1,422.07020	1.42207	1,439.066	13.31	0.00	0	0.00	
€ / R	13.81	Put	On 13/06/2014	Foreign Exchange Future	83.26580	0.08327	88.67020	0.08867	83.266	13.31	0.00	0	0.00	
€ / R	13.85	Call	On 13/06/2014	Foreign Exchange Future	1,404.72800	1.40473	0.00000	0.00000	1,404.728	13.30	0.00	0	0.00	
€ / R	13.85	Put	On 13/06/2014	Foreign Exchange Future	88.92800	0.08893	0.00000	0.00000	88.928	13.30	782,566.40	8,800	8,800.00	
€ / R	14.85	Call	On 13/06/2014	Foreign Exchange Future	695.76920	0.69577	686.00280	0.68600	695.769	13.72	0.00	0	0.00	
€ / R	14.85	Put	On 13/06/2014	Foreign Exchange Future	379.96920	0.37997	392.60280	0.39260	379.969	13.72	0.00	0	5,000.00	
€ / R	16.40	Call	On 13/06/2014	Foreign Exchange Future	224.14150	0.22414	220.38640	0.22039	224.142	16.66	0.00	0	12,500.00	
€ / R	16.40	Put	On 13/06/2014	Foreign Exchange Future	1,458.34150	1.45834	1,476.98640	1.47699	1,458.341	16.66	0.00	0	0.00	
€ / R			On 15/09/2014	Foreign Exchange Future	15.39380	15.39380	15.36770	15.36770		14.90	0.00	0	750.00	
€ / R	14.34	Call	On 15/09/2014	Foreign Exchange Future	1,319.22850	1.31923	1,302.13910	1.30214	1,319.229	13.75	0.00	0	0.00	
€ / R	14.34	Put	On 15/09/2014	Foreign Exchange Future	265.42850	0.26543	274.43910	0.27444	265.428	13.75	0.00	0	0.00	
€ / R	14.35	Put	On 15/09/2014	Foreign Exchange Future	268.35250	0.26835	277.39830	0.27740	268.353	13.75	0.00	0	0.00	
€ / R	14.35	Call	On 15/09/2014	Foreign Exchange Future	1,312.15250	1.31215	1,295.09830	1.29510	1,312.153	13.75	0.00	0	0.00	
€ / R	14.36	Call	On 15/09/2014	Foreign Exchange Future	1,305.10230	1.30510	1,288.08320	1.28808	1,305.102	13.75	0.00	0	0.00	
€ / R	14.36	Put	On 15/09/2014	Foreign Exchange Future	271.30230	0.27130	280.38320	0.28038	271.302	13.75	0.00	0	0.00	
€ / R			On 12/12/2014	Foreign Exchange Future	15.62110	15.62110	15.59270	15.59270		15.37	0.00	0	0.00	
€ / R	13.69	Call	On 12/12/2014	Foreign Exchange Future	2,092.04300	2.09204	2,071.25890	2.07126	2,092.043	13.89	0.00	0	0.00	
€ / R	13.69	Put	On 12/12/2014	Foreign Exchange Future	160.94300	0.16094	168.55890	0.16856	160.943	13.89	0.00	0	0.00	
€ / R	13.70	Call	On 12/12/2014	Foreign Exchange Future	2,083.78700	2.08379	2,063.02070	2.06302	2,083.787	13.89	0.00	0	0.00	
€ / R	13.70	Put	On 12/12/2014	Foreign Exchange Future	162.68700	0.16269	170.32070	0.17032	162.687	13.89	0.00	0	0.00	
€ / R	13.71	Call	On 12/12/2014	Foreign Exchange Future	2,075.54860	2.07555	2,054.79640	2.05480	2,075.549	13.89	0.00	0	0.00	
€ / R	13.71	Put	On 12/12/2014	Foreign Exchange Future	164.44860	0.16445	172.09640	0.17210	164.449	13.89	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future			15.87790		15.87790		15.84520	15.84520		15.99	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	579.66190		0.57966		592.06470	0.59206	579.662	14.78	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,517.56190		1.51756		1,497.26470	1.49726	1,517.562	14.78	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,511.87280		1.51187		1,491.62480	1.49162	1,511.873	14.79	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	583.97280		0.58397		596.42480	0.59642	583.973	14.79	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,506.20780		1.50621		1,485.99660	1.48600	1,506.208	14.80	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	588.30780		0.58831		600.79660	0.60080	588.308	14.80	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.28392		110.28392		110.38302	110.38302			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	706.08000		0.70608		606.98000	0.60698	706.080		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	716.08000		0.71608		616.98000	0.61698	716.080		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	726.08000		0.72608		626.98000	0.62698	726.080		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.55818		107.55818		107.75261	107.75261			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	568.18000		0.56818		762.61000	0.76261	568.180		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	558.18000		0.55818		752.61000	0.75261	558.180		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	548.18000		0.54818		742.61000	0.74261	548.180		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			113.61267		113.61267		113.71320	113.71320			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,622.67000		3.62267		3,723.20000	3.72320	3,622.670		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	3,612.67000		3.61267		3,713.20000	3.71320	3,612.670		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	3,602.67000		3.60267		3,703.20000	3.70320	3,602.670		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			412.22700		412.22700		412.66500	412.66500			0.00	0	0.00
AL37	On 08/05/2014	Index Future			417.71300		417.71300		418.09400	418.09400			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			485.14700		485.14700		485.94700	485.94700			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			491.60400		491.60400		492.34000	492.34000			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			436.95200		436.95200		437.14800	437.14800			0.00	0	803.00
ALBI	On 08/05/2014	Index Future			442.76700		442.76700		442.89900	442.89900			0.00	0	35.00
ALBI	On 07/08/2014	Index Future			449.03000		449.03000		448.86700	448.86700			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.63340		9.63340		9.76610	9.76610		11.85	2,466,150.40	256	9,396.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	260.73110		0.26073		351.06600	0.35107	260.731	11.64	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	117.33110		0.11733		74.96600	0.07497	117.331	11.64	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	254.80650		0.25481		344.04820	0.34405	254.807	11.65	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	121.40650		0.12141		77.94820	0.07795	121.406	11.65	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	248.97170		0.24897		337.10970	0.33711	248.972	11.67	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	125.57170		0.12557		81.00970	0.08101	125.572	11.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.70600		9.70600		9.84120	9.84120		11.95	145,590.00	15	1,670.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	606.20180		0.60620		712.88390	0.71288	606.202	11.85	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	100.20180		0.10020		71.68390	0.07168	100.202	11.85	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	297.55780		0.29756		373.66740	0.37367	297.558	11.95	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	291.55780		0.29156		232.46740	0.23247	291.558	11.95	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	221.35350		0.22135		279.54090	0.27954	221.353	12.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	405.35350		0.40535		328.34090	0.32834	405.353	12.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	217.84460		0.21784		275.36170	0.27536	217.845	12.25	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	411.84460		0.41184		334.16170	0.33416	411.845	12.25	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	214.38320		0.21438		271.23160	0.27123	214.383	12.27	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	418.38320		0.41838		340.03160	0.34003	418.383	12.27	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	55.90270		0.05590		73.70340	0.07370	55.903	13.48	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	1,049.90270		1.04990		932.50340	0.93250	1,049.903	13.48	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.79310		9.79310		9.92600	9.92600		12.12	0.00	0	2,500.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	518.34760		0.51835		604.39050	0.60439	518.348	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	265.24760		0.26525		218.39050	0.21839	265.248	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	269.48580		0.26949		222.12770	0.22213	269.486	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	512.58580		0.51259		598.12770	0.59813	512.586	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	506.86620		0.50687		591.90590	0.59191	506.866	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	273.76620		0.27377		225.90590	0.22591	273.766	12.06	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.88000		9.88000		10.01080	10.01080		12.31	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	610.02640		0.61003		693.70760	0.69371	610.026	12.20	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	320.02640		0.32003		272.90760	0.27291	320.026	12.20	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	604.38110		0.60438		687.61150	0.68761	604.381	12.20	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	324.38110		0.32438		276.81150	0.27681	324.381	12.20	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	598.77180		0.59877		681.55060	0.68155	598.772	12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	328.77180		0.32877		280.75060	0.28075	328.772	12.21	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.04890		10.04890		10.02170	10.02170		14.46	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	290.93860		0.29094		273.24360	0.27324	290.939	14.38	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	182.03860		0.18204		191.54360	0.19154	182.039	14.38	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	285.45430		0.28545		267.93430	0.26793	285.454	14.39	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	186.55430		0.18655		196.23430	0.19623	186.554	14.39	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	280.04050		0.28004		262.69470	0.26269	280.040	14.39	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	191.14050		0.19114		200.99470	0.20099	191.140	14.39	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.16170		10.16170		10.13650	10.13650		13.82	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	527.46780		0.52747		509.11930	0.50912	527.468	13.50	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	205.76780		0.20577		212.61930	0.21262	205.768	13.50	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	521.43980		0.52144		503.22940	0.50323	521.440	13.51	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	209.73980		0.20974		216.72940	0.21673	209.740	13.51	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	515.45660		0.51546		497.38510	0.49739	515.457	13.52	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	213.75660		0.21376		220.88510	0.22089	213.757	13.52	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			342.64100		342.64100		-346.97250	-346.97250			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			918.48310		918.48310		925.83860	925.83860			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			999.77820		999.77820		1,007.47950	1,007.47950			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			152.36740		152.36740		152.36590	152.36590			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			377.08430		377.08430		364.15060	364.15060			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			888.09800		888.09800		895.12890	895.12890			0.00	0	1,871.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.13280		12.13280		12.09270	12.09270		13.18	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	871.44460		0.87144		833.28390	0.83328	871.445	13.55	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	28.64460		0.02864		30.58390	0.03058	28.645	13.55	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	862.06290		0.86206		823.94320	0.82394	862.063	13.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	29.26290		0.02926		31.24320	0.03124	29.263	13.51	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	852.69550		0.85270		814.61870	0.81462	852.696	13.46	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	29.89550		0.02990		31.91870	0.03192	29.896	13.46	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.30330		12.30330		12.26530	12.26530		14.22	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	853.78340		0.85378		826.30240	0.82630	853.783	13.19	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	140.48340		0.14048		151.00240	0.15100	140.483	13.19	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	846.68410		0.84668		819.24590	0.81925	846.684	13.20	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	143.38410		0.14338		153.94590	0.15395	143.384	13.20	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	839.62360		0.83962		812.22950	0.81223	839.624	13.22	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	146.32360		0.14632		156.92950	0.15693	146.324	13.22	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.81890		1.81890		1.82190	1.82190		13.92	272,835.00	150	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,330.73920		0.13307		1,358.58930	0.13586	1,330.739	13.66	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	41.73920		0.00417		39.58930	0.00396	41.739	13.66	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,240.12230		0.12401		1,267.45430	0.12675	1,240.122	13.57	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	51.12230		0.00511		48.45430	0.00485	51.122	13.57	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,153.21270		0.11532		1,179.94960	0.11799	1,153.213	13.60	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	64.21270		0.00642		60.94960	0.00609	64.213	13.60	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.83900		1.83900		1.84230	1.84230		14.99	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,638.24460		0.16382		1,663.98850	0.16640	1,638.245	14.13	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	148.24460		0.01482		140.98850	0.01410	148.245	14.13	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,557.52450		0.15575		1,582.54650	0.15825	1,557.525	14.13	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	167.52450		0.01675		159.54650	0.01595	167.525	14.13	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,478.63560		0.14786		1,502.90020	0.15029	1,478.636	14.12	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	188.63560		0.01886		179.90020	0.01799	188.636	14.12	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.24510		114.24510		114.34635	114.34635			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,255.10000		3.25510		3,356.35000	3.35635	3,255.100		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	3,245.10000		3.24510		3,346.35000	3.34635	3,245.100		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	3,235.10000		3.23510		3,336.35000	3.33635	3,235.100		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			9.77386		83.39762		9.78532	83.31389			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	1,738.55000		1.73855		1,822.28000	1.82228	1,738.550		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	1,663.02000		1.66302		1,746.75000	1.74675	1,663.020		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	1,587.60000		1.58760		1,671.33000	1.67133	1,587.600		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.89388		80.72521		9.90746	80.62795			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	2,601.00000		2.60100		2,698.26000	2.69826	2,601.000		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	2,525.71000		2.52571		2,622.97000	2.62297	2,525.710		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	2,450.52000		2.45052		2,547.78000	2.54778	2,450.520		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI		436.38200	436.38200		436.63400	436.63400			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	36,080.00000	3.60800	33,560.00000	3.35600	36,080.000			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	36,180.00000	3.61800	33,660.00000	3.36600	36,180.000			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	36,280.00000	3.62800	33,760.00000	3.37600	36,280.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI		442.18900	442.18900		442.37800	442.37800			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99 Call	1,990.00000	0.19900	3,880.00000	0.38800	1,990.000			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	1,890.00000	0.18900	3,780.00000	0.37800	1,890.000			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	1,790.00000	0.17900	3,680.00000	0.36800	1,790.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01 Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI		448.44300	448.44300		448.34000	448.34000			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	115,470.00000	11.54700	116,500.00000	11.65000	115,470.000			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	115,570.00000	11.55700	116,600.00000	11.66000	115,570.000			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	115,670.00000	11.56700	116,700.00000	11.67000	115,670.000			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	201.23900	201.23900		201.43400	201.43400			0.00	0	1,335.00
IGOV	On 08/05/2014		Index Future	203.94200	203.94200		204.10800	204.10800			0.00	0	7.00
ILBI	On 06/02/2014		Index Future	543.47200	543.47200		543.47200	543.47200			0.00	0	190.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.35000	94.65000		5.29000	94.71000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.38000	94.62000		5.33000	94.67000			0.00	0	0.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future	5.54000	94.46000		5.45000	94.55000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	5.63000	94.37000		5.50000	94.50000			0.00	0	3,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.78000	94.22000		5.68000	94.32000			0.00	0	1,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.83000	94.17000		5.86000	94.36000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.06000	93.94000		5.96000	94.04000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.38000	93.62000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.69000	93.31000		6.56000	93.44000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.98000	93.02000		6.87000	93.13000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.25000	92.75000		7.14000	92.86000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.50000	92.50000		7.43000	92.57000			0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	9.11130	9.11130		9.15690	9.15690		9.59	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.14 Call	972.90790	0.97291	1,018.03070	1.01803	972.908	12.15	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.14 Put	1.60790	0.00161	1.13070	0.00113	1.608	12.15	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.15 Call	962.98620	0.96299	1,008.08680	1.00809	962.986	12.11	0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	8.15 Put	1.68620	0.00169	1.18680	0.00119	1.686	12.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	953.06850		0.95307		998.14560	0.99815	953.069	12.07	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	1.76850		0.00177		1.24560	0.00125	1.768	12.07	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.17270		9.17270		9.21960	9.21960		11.37	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	773.88430		0.77388		815.45180	0.81545	773.884	11.51	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	41.18430		0.04118		35.85180	0.03585	41.184	11.51	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	765.10650		0.76511		806.53770	0.80654	765.106	11.50	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	42.40650		0.04241		36.93770	0.03694	42.406	11.50	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	756.35890		0.75636		797.65020	0.79765	756.359	11.48	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	43.65890		0.04366		38.05020	0.03805	43.659	11.48	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.36280		1.36280		1.35910	1.35910			0.00	0	575.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.36270		1.36270		1.35890	1.35890			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.57450		9.57450	0.10442	9.57980	9.57980		13.32	999,740.57	1,000	1,000.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	465.67850		0.04657	0.10442	511.21240	0.05112	465.678	12.49	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	5,120.67850		0.51207	0.10442	5,113.21240	0.51132	5,120.678	12.49	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	447.44780		0.04474	0.10442	492.13160	0.04921	447.448	12.48	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	5,202.44780		0.52024	0.10442	5,194.13160	0.51941	5,202.448	12.48	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	434.59890		0.04346	0.10442	473.59610	0.04736	434.599	12.51	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	5,289.59890		0.52896	0.10442	5,275.59610	0.52756	5,289.599	12.51	0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.05563		101.56744		8.02655	101.74969			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	1,361.77000		1.36177		1,179.52000	1.17952	1,361.770		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,298.09000		1.29809		1,115.84000	1.11584	1,298.090		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	1,234.45000		1.23445		1,052.20000	1.05220	1,234.450		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.15981		99.00227		8.13202	99.17179			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	3,552.38000		3.55238		3,382.86000	3.38286	3,552.380		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	3,488.63000		3.48863		3,319.11000	3.31911	3,488.630		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	3,424.93000		3.42493		3,255.41000	3.25541	3,424.930		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.26114		116.32662		6.24225	116.35686		2.24	0.00	0	32,412.00
R157	On 06/02/2014	Bond Future	5.64	Call	13.32000		0.01332		16.68000	0.01668	13.320	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,013.45000		1.01345		986.57000	0.98657	1,013.450	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	14.21000		0.01421		17.73000	0.01773	14.210	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	998.14000		0.99814		971.42000	0.97142	998.140	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	15.14000		0.01514		18.84000	0.01884	15.140	2.19	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	982.88000		0.98288		956.34000	0.95634	982.880	2.19	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.43945		111.06662		6.42950	111.08001		2.20	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	61.65000		0.06165		64.04000	0.06404	61.650	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,762.59000		1.76259		1,751.59000	1.75159	1,762.590	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	63.01000		0.06301		65.44000	0.06544	63.010	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,750.19000		1.75019		1,739.23000	1.73923	1,750.190	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	64.39000		0.06439		66.86000	0.06686	64.390	2.13	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,737.81000		1.73781		1,726.89000	1.72689	1,737.810	2.13	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.60583		112.63867		6.66199	112.57722		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	708.69000		0.70869		677.56000	0.67756	708.690	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	561.96000		0.56196		592.28000	0.59228	561.960	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	714.87000		0.71487		683.57000	0.68357	714.870	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	557.22000		0.55722		587.37000	0.58737	557.220	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	721.08000		0.72108		689.61000	0.68961	721.080	1.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 07/08/2014	Bond Future	6.76	Put	552.51000		0.55251		582.49000	0.58249	552.510	1.89	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.81029		107.49041		6.98120	107.34634		1.67	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	403.62000		0.40362		353.35000	0.35335	403.620	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	929.20000		0.92920		1,023.00000	1.02300	929.200	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	406.75000		0.40675		356.20000	0.35620	406.750	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	923.82000		0.92382		1,017.34000	1.01734	923.820	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	409.90000		0.40990		359.06000	0.35906	409.900	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	918.47000		0.91847		1,011.70000	1.01170	918.470	1.64	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.35341		118.20254		8.34948	118.23670		13.65	152,599,479.14	1,291	62,437.00
R186	On 06/02/2014	Bond Future	7.74	Call	139.50000		0.13950		156.32000	0.15632	139.500	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,643.73000		5.64373		5,626.39000	5.62639	5,643.730	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	146.94000		0.14694		164.34000	0.16434	146.940	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,558.57000		5.55857		5,541.81000	5.54181	5,558.570	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	154.70000		0.15470		172.69000	0.17269	154.700	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,473.82000		5.47382		5,457.65000	5.45765	5,473.820	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	3,787.57000		3.78757		3,840.36000	3.84036	3,787.570	13.89	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	411.96000		0.41196		430.59000	0.43059	411.960	13.89	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.45538		119.77560		8.45343	119.79215		14.42	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	473.24000		0.47324		482.83000	0.48283	473.240	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,921.15000		12.92115		12,914.19000	12.91419	12,921.150	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	482.61000		0.48261		492.32000	0.49232	482.610	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,832.78000		12.83278		12,825.94000	12.82594	12,832.780	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	492.12000		0.49212		501.96000	0.50196	492.120	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,744.66000		12.74466		12,737.95000	12.73795	12,744.660	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	996.77000		0.99677		1,011.69000	1.01169	996.770	14.04	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,519.86000		9.51986		9,518.23000	9.51823	9,519.860	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,003.35000		3.00335		3,027.41000	3.02741	3,003.350	14.33	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,765.36000		4.76536		4,772.87000	4.77287	4,765.360	14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,001.77000		4.00177		4,027.53000	4.02753	4,001.770	14.42	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,623.85000		3.62385		3,633.06000	3.63306	3,623.850	14.42	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	6,465.01000		6.46501		6,491.66000	6.49166	6,465.010	14.64	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,968.09000		1.96809		1,978.19000	1.97819	1,968.090	14.64	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	7,885.54000		7.88554		7,911.61000	7.91161	7,885.540	14.76	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,406.50000		1.40650		1,416.02000	1.41602	1,406.500	14.76	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.54923		116.17837		8.55671	116.11629		13.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,994.18000		5.99418		6,040.12000	6.04012	5,994.180	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,813.62000		3.81362		3,797.48000	3.79748	3,813.620	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,849.89000		3.84989		3,833.59000	3.83359	3,849.890	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,945.27000		5.94527		5,991.05000	5.99105	5,945.270	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	3,886.37000		3.88637		3,869.90000	3.86990	3,886.370	13.85	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,896.65000		5.89665		5,942.26000	5.94226	5,896.650	13.85	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,481.33000		6.48133		6,454.46000	6.45446	6,481.330	14.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,459.97000		3.45997		3,495.18000	3.49518	3,459.970	14.14	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.63852		117.89352		8.65700	117.74358		13.32	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,819.45000		3.81945		3,767.80000	3.76780	3,819.450	13.17	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,970.23000		7.97023		8,068.52000	8.06852	7,970.230	13.17	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,852.11000		3.85211		3,800.13000	3.80013	3,852.110	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,917.58000		7.91758		8,015.54000	8.01554	7,917.580	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,884.94000		3.88494		3,832.62000	3.83262	3,884.940	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,865.19000		7.86519		7,962.81000	7.96281	7,865.190	13.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future	9.17	Call	8,005.09000		8.00509	7,918.67000	7.91867		8,005.090	13.65	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,800.31000		3.80031	3,863.83000	3.86383		3,800.310	13.65	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 06/02/2014	Bond Future			275.60329		275.60329	276.73348	276.73348				0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	4,386.71000		4.38671	3,256.52000	3.25652		4,386.710		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	4,396.71000		4.39671	3,266.52000	3.26652		4,396.710		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	4,406.71000		4.40671	3,276.52000	3.27652		4,406.710		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			5.26635		104.12108	5.24499	104.13921			1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	109.62000		0.10962	121.21000	0.12121		109.620		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	131.98000		0.13198	125.44000	0.12544		131.980		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	113.76000		0.11376	125.56000	0.12556		113.760		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	127.63000		0.12763	121.30000	0.12130		127.630		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	117.89000		0.11789	129.89000	0.12989		117.890		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	123.27000		0.12327	117.14000	0.11714		123.270		0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.22700		105.50673	5.22292	105.50919			1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	113.14000		0.11314	114.81000	0.11481		113.140		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	407.60000		0.40760	406.81000	0.40681		407.600		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	115.00000		0.11500	116.68000	0.11668		115.000		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	403.40000		0.40340	402.62000	0.40262		403.400		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	116.88000		0.11688	118.57000	0.11857		116.880		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	399.22000		0.39922	398.45000	0.39845		399.220		0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.84921		102.58954	5.03436	102.52257			0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	306.02000		0.30602	266.87000	0.26687		306.020		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	146.74000		0.14674	174.56000	0.17456		146.740		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	308.24000		0.30824	268.92000	0.26892		308.240		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	145.35000		0.14535	173.00000	0.17300		145.350		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	310.47000		0.31047	270.98000	0.27098		310.470		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	143.98000		0.14398	171.46000	0.17146		143.980		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			212.23278		212.23278	212.42216	212.42216				0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	3,242.78000		3.24278	3,432.16000	3.43216		3,242.780		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	3,232.78000		3.23278	3,422.16000	3.42216		3,232.780		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	3,222.78000		3.22278	3,412.16000	3.41216		3,222.780		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



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future			7.07442		107.05415		7.05056	107.13035		4.68	0.00	0	10,779.00
R203	On 06/02/2014	Bond Future	5.95	Call	0.33000		0.00033		0.55000	0.00055	0.330	4.55	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,667.41000		3.66741	3,591.43000	3.59143		3,667.410	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2.02000		0.00202	3.02000	0.00302		2.020	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,038.40000		3.03840	2,963.20000	2.96320		3,038.400	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2.20000		0.00220	3.28000	0.00328		2.200	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,005.51000		3.00551	2,930.39000	2.93039		3,005.510	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2.40000		0.00240	3.56000	0.00356		2.400	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,972.65000		2.97265	2,897.61000	2.89761		2,972.650	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	194.21000		0.19421	225.07000	0.22507		194.210	4.66	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	945.87000		0.94587	900.53000	0.90053		945.870	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.21908		104.31835		7.19855	104.37949		5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	76.03000		0.07603	81.53000	0.08153		76.030	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,598.19000		4.59819	4,542.55000	4.54255		4,598.190	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	77.90000		0.07790	83.50000	0.08350		77.900	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,568.68000		4.56868	4,513.14000	4.51314		4,568.680	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	79.81000		0.07981	85.52000	0.08552		79.810	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,539.21000		4.53921	4,483.78000	4.48378		4,539.210	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	680.66000		0.68066	707.33000	0.70733		680.660	5.01	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,816.96000		1.81696	1,782.49000	1.78249		1,816.960	5.01	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,457.01000		1.45701	1,497.71000	1.49771		1,457.010	5.08	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	920.08000		0.92008	899.64000	0.89964		920.080	5.08	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.35243		105.79447		7.35538	105.78631		4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	862.36000		0.86236	862.81000	0.86281		862.360	4.63	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,291.06000		2.29106	2,299.67000	2.29967		2,291.060	4.63	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,564.06000		1.56406	1,571.87000	1.57187		1,564.060	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,391.31000		1.39131	1,390.96000	1.39096		1,391.310	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,550.18000		1.55018	1,557.96000	1.55796		1,550.180	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,405.13000		1.40513	1,404.75000	1.40475		1,405.130	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,419.01000		1.41901	1,418.61000	1.41861		1,419.010	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,536.38000		1.53638	1,544.14000	1.54414		1,536.380	4.69	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.49129		103.19331		7.52489	103.10766		4.54	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	953.17000		0.95317	926.04000	0.92604		953.170	4.45	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,631.12000		2.63112	2,689.64000	2.68964		2,631.120	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	962.63000		0.96263	935.31000	0.93531		962.630	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,614.56000		2.61456	2,672.89000	2.67289		2,614.560	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	972.16000		0.97216	944.63000	0.94463		972.160	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,598.07000		2.59807	2,656.19000	2.65619		2,598.070	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	1,089.28000		1.08928	1,059.40000	1.05940		1,089.280	4.48	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	2,403.65000		2.40365	2,459.42000	2.45942		2,403.650	4.48	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.20270		93.58384		9.21940	93.43409		0.00	0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,482.83000		1.48283	1,333.08000	1.33308		1,482.830	0.00	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	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	1,570.26000		1.57026	1,420.51000	1.42051		1,570.260	0.00	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	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,657.55000		1.65755	1,507.80000	1.50780		1,657.550	0.00	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	0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.30347		94.82925		9.32233	94.66322		0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	583.55000		0.58355	417.52000	0.41752		583.550	0.00	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	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	670.75000		0.67075	504.72000	0.50472		670.750	0.00	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	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 08/05/2014	Bond Future	9.39	Call	757.81000		0.75781		591.78000	0.59178	757.810		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			9.39996		91.91281		9.42673	91.68146			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	3,204.64000		3.20464		3,435.99000	3.43599	3,204.640		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,113.20000		3.11320		3,344.55000	3.34455	3,113.200		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	3,021.90000		3.02190		3,253.25000	3.25325	3,021.900		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.36465		103.68360		7.33054	103.82311		6.73	0.00	0	29,769.00
R204	On 06/02/2014	Bond Future	6.39	Call	3.85000		0.00385		6.00000	0.00600	3.850	6.56	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,083.23000		4.08323		3,945.87000	3.94587	4,083.230	6.56	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	4.17000		0.00417		6.46000	0.00646	4.170	6.56	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,040.70000		4.04070		3,903.48000	3.90348	4,040.700	6.56	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	4.51000		0.00451		6.96000	0.00696	4.510	6.56	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,998.21000		3.99821		3,861.15000	3.86115	3,998.210	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.49608		105.06344		7.46378	105.18895		6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	118.84000		0.11884		130.47000	0.13047	118.840	6.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,969.27000		5.96927		5,855.39000	5.85539	5,969.270	6.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	121.61000		0.12161		133.47000	0.13347	121.610	6.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,930.49000		5.93049		5,816.84000	5.81684	5,930.490	6.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	124.45000		0.12445		136.52000	0.13652	124.450	6.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,891.79000		5.89179		5,778.35000	5.77835	5,891.790	6.58	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.61742		102.51793		7.60169	102.57588		6.83	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,430.39000		2.43039		2,404.33000	2.40433	2,430.390	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,774.34000		1.77434		1,806.23000	1.80623	1,774.340	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,791.33000		1.79133		1,823.39000	1.82339	1,791.330	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,410.27000		2.41027		2,384.38000	2.38438	2,410.270	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,808.41000		1.80841		1,840.64000	1.84064	1,808.410	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,390.25000		2.39025		2,364.53000	2.36453	2,390.250	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,408.80000		2.40880		2,446.23000	2.44623	2,408.800	6.90	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,812.14000		1.81214		1,791.62000	1.79162	1,812.140	6.90	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.73482		104.03118		7.73996	104.01327		6.67	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,364.82000		1.36482		1,362.45000	1.36245	1,364.820	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,001.74000		4.00174		4,017.28000	4.01728	4,001.740	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,377.19000		1.37719		1,374.80000	1.37480	1,377.190	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,978.16000		3.97816		3,993.68000	3.99368	3,978.160	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,389.64000		1.38964		1,387.22000	1.38722	1,389.640	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,954.66000		3.95466		3,970.15000	3.97015	3,954.660	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,958.45000		2.95845		2,952.48000	2.95248	2,958.450	6.72	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,073.98000		2.07398		2,085.92000	2.08592	2,073.980	6.72	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.64365		98.68412		7.61970	98.79538		8.63	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	6.40000		0.00640		9.01000	0.00901	6.400	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,804.01000		4.80401		4,695.36000	4.69536	4,804.010	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	6.88000		0.00688		9.64000	0.00964	6.880	8.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,755.29000		4.75529		4,646.79000	4.64679	4,755.290	8.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	7.38000		0.00738		10.31000	0.01031	7.380	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 06/02/2014	Bond Future	6.66	Put	4,706.63000		4.70663		4,598.30000	4.59830	4,706.630	8.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.77005		99.99743		7.74815	100.09507		8.49	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	124.55000		0.12455		133.53000	0.13353	124.550	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,485.25000		7.48525		7,396.59000	7.39659	7,485.250	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	127.40000		0.12740		136.54000	0.13654	127.400	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,439.44000		7.43944		7,350.94000	7.35094	7,439.440	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	130.31000		0.13031		139.62000	0.13962	130.310	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,393.71000		7.39371		7,305.38000	7.30538	7,393.710	8.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.88787		97.77133		7.88022	97.80401		8.44	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,060.25000		2.06025		2,081.24000	2.08124	2,060.250	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,910.00000		2.91000		2,898.31000	2.89831	2,910.000	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,886.16000		2.88616		2,874.57000	2.87457	2,886.160	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,079.57000		2.07957		2,100.66000	2.10066	2,079.570	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,099.00000		2.09900		2,120.18000	2.12018	2,099.000	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,862.45000		2.86245		2,850.95000	2.85095	2,862.450	8.43	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.99628		99.21466		8.00606	99.17463		8.39	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,804.29000		1.80429		1,794.20000	1.79420	1,804.290	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,537.23000		4.53723		4,567.17000	4.56717	4,537.230	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,819.54000		1.81954		1,809.37000	1.80937	1,819.540	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,510.14000		4.51014		4,540.00000	4.54000	4,510.140	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,834.87000		1.83487		1,824.63000	1.82463	1,834.870	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,483.15000		4.48315		4,512.94000	4.51294	4,483.150	8.26	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.80634		96.77780		7.77727	96.92914		9.47	0.00	0	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	3.05000		0.00305		4.70000	0.00470	3.050	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,755.14000		5.75514		5,605.45000	5.60545	5,755.140	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	3.30000		0.00330		5.06000	0.00506	3.300	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,699.48000		5.69948		5,549.90000	5.54990	5,699.480	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	3.58000		0.00358		5.46000	0.00546	3.580	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,643.89000		5.64389		5,494.43000	5.49443	5,643.890	9.20	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.91893		94.66953		7.89137	94.80830		9.99	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	116.83000		0.11683		127.35000	0.12735	116.830	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,768.95000		8.76895		8,640.70000	8.64070	8,768.950	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	119.62000		0.11962		130.34000	0.13034	119.620	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,715.73000		8.71573		8,587.68000	8.58768	8,715.730	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	122.47000		0.12247		133.40000	0.13340	122.470	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,662.59000		8.66259		8,534.75000	8.53475	8,662.590	9.72	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.02258		96.00928		8.00679	96.08615		9.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,291.69000		3.29169		3,255.84000	3.25584	3,291.690	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,151.57000		2.15157		2,192.59000	2.19259	2,151.570	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,172.90000		2.17290		2,214.14000	2.21414	2,172.900	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,263.65000		3.26365		3,228.02000	3.22802	3,263.650	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,194.35000		2.19435		2,235.82000	2.23582	2,194.350	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,235.77000		3.23577		3,200.37000	3.20037	3,235.770	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,358.99000		3.35899		3,410.77000	3.41077	3,358.990	9.49	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,116.66000		2.11666		2,091.57000	2.09157	2,116.660	9.49	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.12352		94.02843		8.12196	94.03577		9.38	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,785.37000		1.78537		1,792.90000	1.79290	1,785.370	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,068.02000		5.06802		5,068.21000	5.06821	5,068.020	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,801.95000		1.80195		1,809.51000	1.80951	1,801.950	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,035.57000		5.03557		5,035.79000	5.03579	5,035.570	9.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/11/2014	Bond Future	7.46	Call	1,818.63000		1.81863		1,826.22000	1.82622	1,818.630	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,003.24000		5.00324		5,003.49000	5.00349	5,003.240	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,132.01000		4.13201		4,141.71000	4.14171	4,132.010	9.54	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,382.22000		2.38222		2,384.58000	2.38458	2,382.220	9.54	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.11174		75.25123		9.12285	75.16902		19.63	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	190.10000		0.19010		196.63000	0.19663	190.100	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,624.83000		4.62483		4,713.57000	4.71357	4,624.830	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	198.96000		0.19896		205.56000	0.20556	198.960	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,552.56000		4.55256		4,641.37000	4.64137	4,552.560	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	208.15000		0.20815		214.82000	0.21482	208.150	19.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,480.76000		4.48076		4,569.64000	4.56964	4,480.760	19.42	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.20383		73.10807		9.21683	73.01344		21.04	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	460.39000		0.46039		456.57000	0.45657	460.390	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,564.38000		11.56438		11,655.19000	11.65519	11,564.380	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	469.27000		0.46927		465.36000	0.46536	469.270	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,482.60000		11.48260		11,573.32000	11.57332	11,482.600	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	478.29000		0.47829		474.28000	0.47428	478.290	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,401.10000		11.40110		11,491.72000	11.49172	11,401.100	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,405.62000		1.40562		1,391.40000	1.39140	1,405.620	20.69	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,831.78000		6.83178		6,912.19000	6.91219	6,831.780	20.69	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,711.00000		2.71100		2,683.26000	2.68326	2,711.000	20.92	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,220.43000		4.22043		4,287.32000	4.28732	4,220.430	20.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,530.64000		4.53064		4,486.65000	4.48665	4,530.640	21.19	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,422.02000		2.42202		2,472.66000	2.47266	2,422.020	21.19	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,076.19000		5.07619		5,027.93000	5.02793	5,076.190	21.27	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,072.46000		2.07246		2,118.83000	2.11883	2,072.460	21.27	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,601.30000		5.60130		5,549.17000	5.54917	5,601.300	21.34	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,787.25000		1.78725		1,829.75000	1.82975	1,787.250	21.34	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,052.41000		6.05241		5,997.13000	5.99713	6,052.410	21.40	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,574.52000		1.57452		1,613.87000	1.61387	1,574.520	21.40	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.28955		74.14280		9.30982	73.99755		20.66	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,730.72000		3.73072		3,674.29000	3.67429	3,730.720	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,557.19000		5.55719		5,646.01000	5.64601	5,557.190	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,762.26000		3.76226		3,705.47000	3.70547	3,762.260	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,514.15000		5.51415		5,602.61000	5.60261	5,514.150	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,793.94000		3.79394		3,736.79000	3.73679	3,793.940	20.57	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,471.37000		5.47137		5,559.47000	5.55947	5,471.370	20.57	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.37258		72.09114		9.40117	71.88938		20.84	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,161.16000		4.16116		4,078.80000	4.07880	4,161.160	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,948.98000		6.94898		7,068.38000	7.06838	6,948.980	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,191.26000		4.19126		4,108.47000	4.10847	4,191.260	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,904.08000		6.90408		7,023.05000	7.02305	6,904.080	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,221.47000		4.22147		4,138.26000	4.13826	4,221.470	20.73	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,859.40000		6.85940		6,977.95000	6.97795	6,859.400	20.73	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/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			161.78484		161.78484		161.92980	161.92980			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	294.84000		0.29484		439.80000	0.43980	294.840		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	284.84000		0.28484		429.80000	0.42980	284.840		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	274.84000		0.27484		419.80000	0.41980	274.840		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			128.65805		128.65805		128.77968	128.77968			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	331.95000		0.33195		210.32000	0.21032	331.950		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	341.95000		0.34195		220.32000	0.22032	341.950		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	351.95000		0.35195		230.32000	0.23032	351.950		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.16760		131.16760		131.28647	131.28647			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	1,822.40000		1.82240		1,703.53000	1.70353	1,822.400		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	1,832.40000		1.83240		1,713.53000	1.71353	1,832.400		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	1,842.40000		1.84240		1,723.53000	1.72353	1,842.400		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			8.93354		86.39966		8.92459	86.46764		17.67	0.00	0	21,529.00
R213	On 06/02/2014	Bond Future	8.29	Call	145.79000		0.14579		166.25000	0.16625	145.790	17.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,246.88000		5.24688		5,199.36000	5.19936	5,246.880	17.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	152.89000		0.15289		174.01000	0.17401	152.890	17.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,171.30000		5.17130		5,124.44000	5.12444	5,171.300	17.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	160.23000		0.16023		182.02000	0.18202	160.230	17.47	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,096.07000		5.09607		5,049.88000	5.04988	5,096.070	17.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.02938		84.01163		9.02187	84.06768		18.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	456.48000		0.45648		470.39000	0.47039	456.480	18.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,837.02000		11.83702		11,794.88000	11.79488	11,837.020	18.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	465.18000		0.46518		479.28000	0.47928	465.180	18.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,756.02000		11.75602		11,714.07000	11.71407	11,756.020	18.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	474.02000		0.47402		488.30000	0.48830	474.020	18.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,675.28000		11.67528		11,633.51000	11.63351	11,675.280	18.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.11968		85.20028		9.11962	85.20072		18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,698.35000		3.69835		3,709.84000	3.70984	3,698.350	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,787.50000		5.78750		5,798.55000	5.79855	5,787.500	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,743.21000		5.74321		5,754.27000	5.75427	5,743.210	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,730.07000		3.73007		3,741.57000	3.74157	3,730.070	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,761.94000		3.76194		3,773.45000	3.77345	3,761.940	18.22	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,699.16000		5.69916		5,710.23000	5.71023	5,699.160	18.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 06/11/2014	Bond Future			9.20856		82.91757		9.21708	82.85613		18.27	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,198.51000		4.19851	4,179.78000	4.17978		4,198.510	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,921.93000		6.92193	6,964.64000	6.96464		6,921.930	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,229.23000		4.22923	4,210.37000	4.21037		4,229.230	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,877.04000		6.87704	6,919.62000	6.91962		6,877.040	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,260.07000		4.26007	4,241.09000	4.24109		4,260.070	18.10	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,832.36000		6.83236	6,874.82000	6.87482		6,832.360	18.10	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.19195		76.22898		9.20811	76.10499		21.15	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	885.28000		0.88528	875.58000	0.87558		885.280	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,464.87000		2.46487	2,579.16000	2.57916		2,464.870	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	912.39000		0.91239	902.04000	0.90204		912.390	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,412.42000		2.41242	2,526.06000	2.52606		2,412.420	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	940.05000		0.94005	929.02000	0.92902		940.050	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,360.67000		2.36067	2,473.63000	2.47363		2,360.670	21.03	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.28117		73.95839		9.29932	73.82141		22.21	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,643.33000		2.64333	2,601.02000	2.60102		2,643.330	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,901.40000		4.90140	4,996.07000	4.99607		4,901.400	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,674.42000		2.67442	2,631.68000	2.63168		2,674.420	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,853.01000		4.85301	4,947.25000	4.94725		4,853.010	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,705.72000		2.70572	2,662.54000	2.66254		2,705.720	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,804.96000		4.80496	4,898.76000	4.89876		4,804.960	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			9.26767		98.62543		9.28890	98.41767			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	1,771.30000		1.77130	1,979.06000	1.97906		1,771.300		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	1,670.03000		1.67003	1,877.79000	1.87779		1,670.030		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	1,568.95000		1.56895	1,776.71000	1.77671		1,568.950		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.35986		95.51576		9.38329	95.29056			0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	3,174.15000		3.17415	3,399.35000	3.39935		3,174.150		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	3,072.02000		3.07202	3,297.22000	3.29722		3,072.020		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	2,970.08000		2.97008	3,195.28000	3.19528		2,970.080		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,635.96000		21,635.96000	21,632.33000	21,632.33000				0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.92310		4.92310	4.94740	4.94740			11.42	24,615.50	5	5.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	63.12730		0.06313	73.35770	0.07336		63.127	11.57	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	130.02730		0.13003	115.95770	0.11596		130.027	11.57	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	59.56040		0.05956	69.48920	0.06949		59.560	11.59	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	136.46040		0.13646	122.08920	0.12209		136.460	11.59	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	56.14880		0.05615	65.78180	0.06578		56.149	11.61	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	143.04880		0.14305	128.38180	0.12838		143.049	11.61	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.88790		4.88790	4.91480	4.91480			11.20	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	81.55800		0.08156	90.18700	0.09019		81.558	11.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	233.65800		0.23366		215.38700	0.21539	233.658	11.51	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	78.61360		0.07861		86.94030	0.08694	78.614	11.53	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	240.71360		0.24071		222.14030	0.22214	240.714	11.53	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	75.76070		0.07576		83.78960	0.08379	75.761	11.55	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	247.86070		0.24786		228.98960	0.22899	247.861	11.55	0.00	0	0.00

**Total for Derivatives :** **681,377,142.24**      **114,238**      **2 691 517.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.33404			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.75000		105.60673		6.75000	105.58736			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.51122			0.00	0	170,620,000.00
AA05	On 22/03/2019	Spot Bond			8.49000		106.28513		8.49000	106.26072			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	101.08148			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	101.19521			0.00	91,931,200	265,965,600.00
AB013	On 21/11/2018	Spot Bond			9.35500		97.33064		9.35500	97.30606			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.05000		103.74821		7.05000	103.72834			20,445,000,000.00	2,900,000	390,000,000.00
AB07	On 07/03/2014	Spot Bond			5.74500		108.03480		5.74500	103.64954			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	101.53244			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.61500		106.88995		8.61500	106.86504			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.90000		136.49340		0.90000	136.48163			0.00	0	10,000,000.00
ABCP13	On 07/12/2023	Spot Bond			2.37000		128.09468		2.37000	261.75716			47,400,000,000.00	20,000,000	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	101.07009			0.00	480,000,000	160,000,000.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	100.70005			0.00	0	900,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.11595			0.00	20,000,000	10,000,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	100.62749			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000		100.00000		0.00000	100.65520			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000		100.00000		0.00000	100.67353			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond			0.00000		100.00000		0.00000	99.87172			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond			7.51000		108.35016		7.51000	108.32809			0.00	0	370,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.48156				0.00	270,000,000	90,000,000.00
ABL11A	On 29/09/2014	Spot Bond	6.99500		104.62034	6.99500	104.60048				1,399,000,000,000.00	200,000,000	100,000,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.03149				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.31323				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.14939				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.21929				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.23815				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.47840				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.61511				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.53455				0.00	1,500,000,000	1,500,000,000.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.60881				0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.99320				0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000	0.00000	102.47539				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.35000		136.75368	5.35000	131.66163				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.07000		126.88947	3.07000	126.87099				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.85000		117.86877	2.85000	117.85235				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.50000		101.65665	4.50000	101.63810				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.91000		101.29945	5.91000	101.27692				0.00	0	900,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	11.01500		109.83410	11.01500	109.80157				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.21880				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.50550				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.55961				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.58737				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.15000		110.65223	4.15000	110.63294				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		40.80591	100.00000	40.70487				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	2.11000	164.56854	2.11000	164.54895				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	155.18100	2.76000	155.15977				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.14000	166.31780	2.14000	166.29785				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.10000	169.83273	2.10000	169.81253				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.10125	73.10307	8.10125	73.08747				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.10125	73.10307	8.10125	73.08747				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.73000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.54304				0.00	270,000,000	90,000,000.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	90.80000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	89.79000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.04000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	87.12000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	86.51000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.24314				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.12375				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	86.16000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.53500	102.67173	6.53500	102.65359				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	86.40000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.07000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	86.64000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41559				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.04000	114.62875	7.04000	114.60684				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.07202				0.00	270,000,000	90,000,000.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	84.08000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	84.20000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.79000		92.49149	2.79000	101.32570				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.73000		99.28420	2.73000	147.83031				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.70000		111.90215	2.70000	193.62574				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	82.76000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.61000		91.92592	9.61000	91.90209				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	92.52000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.30000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	107.43236				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	88.76000				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	9.78500		106.05594	9.78500	106.02811				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	9.73000		106.47032	9.73000	106.44253				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.92500		90.71654	8.92500	90.69478				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.99000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.92000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
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	9.82500		105.75604	9.82500	105.72818				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.75000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.78138			0.00	300,000,000	100,000,000.00
ABS10	On 17/03/2018	Spot Bond	8.31500		108.81898		8.31500	108.79449			11,641,000,000.00	1,400,000	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.70000		103.76667		6.70000	103.74778			670,000,000,000.00	100,000,000	580,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.92500		97.66950		8.92500	97.64608			16,065,000,000.00	1,800,000	30,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.98500		94.78466		9.98500	94.75915			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.40000		107.09696		7.40000	107.07546			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.60000		131.16153		1.60000	128.62568			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.18000		130.03399		2.18000	265.72144			43,600,000,000.00	20,000,000	10,000,000.00
ABS13	On 31/01/2017	Spot Bond	0.84000		123.50201		0.84000	127.75017			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.06000		123.64681		2.06000	127.76621			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		42.02680		100.00000	41.92273			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.20000		108.10815		11.20000	108.07560			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.53898			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.43774		100.00000	2.43170			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.58046			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.16846			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		14.53004		100.00000	14.49406			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.49751			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		60.90947		11.00000	60.89206			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		14.53004		100.00000	14.49406			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.15904			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66608			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.73556			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.63508			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.65603			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66524			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.78471			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.78471			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.78335			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.61834			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.78335			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.78607			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.95694			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.60653			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.47228			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.64352			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.66424			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.67260			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.65585			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.61835			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.38000	103.58153		9.38000	103.64444			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.56814			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.37500	108.82012		7.37500	104.28821			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.51170			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.86429			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.57832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.87340			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	80.46248			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.92514			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.98392			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.63504			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.15186			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.15186			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.87340			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.02568			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.61405			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.60902			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.71387			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.96848			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.71340			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.78880			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46717			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.68472			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.91234			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.50701			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.63757			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.53619			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.52694			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.62434			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.24131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.55721			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.54292			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.57066			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.62266			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.59328			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.55973			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.56898			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.44808		10.23000	103.41957			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.57805			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.56394			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.78611			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.21659			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.52723			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.43000	102.38599		9.43000	102.36007			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62007			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.26086		1.75000	110.37262			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.56814			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.56964			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60037			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.62111			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.57961			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.61696			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.59622			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64183			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.79255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.62526			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.00433			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.61696			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.60532			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.64082			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.65171			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.56378			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.57639			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.65431			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.64017			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68736			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.60451			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68075			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68324			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68736			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.72562			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.65426			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.65426			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	122.07232			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	122.95383			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.56299			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.55717			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.04063			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.57296			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.57546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.60037			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.56383			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.56299			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.62688			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.54410			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.64447			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.77672			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		10.03242		100.00000	10.00811			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.06627			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.18808			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.26919			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00023			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.95000	98.91843		7.95000	98.89724			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.41000	103.71396		8.41000	103.69036			2,523,000,000.00	300,000	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.42500	116.36947		9.42500	116.34003			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	58.10822		100.00000	57.96434			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.12000	111.27353		7.12000	111.25203			1,418,446,400,000.00	199,220,000	2,999,610,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	66.70654		100.00000	66.54494			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	14.06911		100.00000	14.03780			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.98000	152.83507		2.98000	152.81324			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL02	On 18/02/2014	Spot Bond	4.85000	105.10893		4.85000	131.65724			97,000,000,000.00	20,000,000	10,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.75528			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.68041			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.64422			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.11496			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.47820			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.72238			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.68577			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.52140			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.39714			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.90000	106.38191		8.90000	106.35647			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.04981			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.03655			0.00	20,000,000	510,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.40598			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.84764			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.87494			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.54000	101.31228		9.54000	101.28634			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.00000	110.87876		7.00000	110.85781			3,500,000,000.00	500,000	500,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.38721			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.35088			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.97500	103.81526		6.97500	103.79571			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.76500	106.64740		8.76500	106.62228			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.41661			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.87905	103.94427		10.87905	102.56847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04		On 30/09/2015	Spot Bond		10.75069	101.77734		10.75069	101.27207		0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond		10.79906	101.65538		10.79906	101.20543		0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.54639		0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond		10.85109	101.43284		10.85109	101.12298		0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond		11.96337	100.13859		11.96337	100.06607		0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.55987		0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.55987		0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.55994		0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond		11.12905	100.39687		11.12905	100.45770		0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond		11.04287	102.67218		11.04287	101.13225		0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond		10.75069	101.77734		10.75069	101.27207		0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond		11.01267	101.66090		11.01267	101.26545		0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond		10.21832	95.29900		10.21832	100.78227		0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.53027		0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.51846		0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.51846		0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.48938		0.00	0	0.00
BAYA22		On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99799		0.00	0	0.00
BAYA23		On 30/06/2017	Spot Bond		10.45715	100.74889		10.45715	100.65909		0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond		11.63000	99.21704		11.63000	99.09449		0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.47265		0.00	100	100.00
BAYA26		On 30/09/2017	Spot Bond		11.55500	65.67007		11.55500	96.60795		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	100.47918		0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond		12.22500	81.56998		12.22500	100.51096		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.51054			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.30000	64.83558		11.30000	96.83186			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.49467			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.50789			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.50789			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	100.48833			0.00	0	0.00
BAYA38		On 31/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.36979			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.51920			0.00	0	0.00
BAYA40		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.33341			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.99799			0.00	0	0.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.51920			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	13.87905	104.00694		13.87905	102.69789			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.22130	101.18491		15.22130	101.15275			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.12425	101.08704		14.12425	100.93128			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.67864			0.00	0	0.00
BAYB06		On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.67864			0.00	0	0.00
BAYB07		On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.67864			0.00	0	0.00
BAYB08		On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.70473			0.00	0	0.00
BAYC1U		On 31/12/2016	Spot Bond	100.00000	13.00857		100.00000	12.98389			0.00	0	0.00
BAYD1U		On 30/06/2035	Spot Bond	100.00000	19.68891		100.00000	19.64015			0.00	0	0.00
BAYD2U		On 30/06/2035	Spot Bond	100.00000	17.91912		100.00000	17.87474			0.00	0	0.00
BAYD3U		On 30/06/2035	Spot Bond	100.00000	11.06119		100.00000	11.03379			0.00	0	0.00
BAYD4U		On 30/06/2035	Spot Bond	100.00000	11.06766		100.00000	11.03994			0.00	0	0.00
BAYD5U		On 30/06/2035	Spot Bond	100.00000	13.37350		100.00000	13.34039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.58791	100.00000	11.55921				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		86.00669	100.00000	85.81556				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.04369				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.58753				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.60162				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		99.18478	100.00000	98.91599				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		93.58974	100.00000	93.35038				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		89.24205	100.00000	89.02439				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000		104.09431	2.08000	170.93779				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.34500		96.68250	8.34500	139.82534				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.34500		98.03528	8.34500	140.17023				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.73000		97.17989	8.73000	97.15709				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.65410				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.23074				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	100.83784				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.58429				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		91.08911	100.00000	90.64039				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.99000		99.22252	7.99000	99.20105				239,700,000,000.00	30,000,000	307,500,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.89268				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.98287				0.00	240,000,000	80,000,000.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.98247				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.98114				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.97980				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.97584				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000		13.42177	100.00000	10.71141				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.41791				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.49638				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.53000				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.54121				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.67570				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.85497				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		10.50557	100.00000	10.48012				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		10.50557	100.00000	10.48012				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.60007				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.65083				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.66466				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.31500		104.41189	8.31500	104.38839				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.70615				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.77974				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.02574	100.00000	6.01082				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.02574	100.00000	6.01082				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.32000		106.68173	6.32000	106.66369				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.61293				0.00	20,000,000	2,010,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.79016				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.33150				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.68827				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.95006				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.12153				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.93943				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.99312			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.09065			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.49594			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.16371			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	40.83568		100.00000	40.73342			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	13.62308		100.00000	13.58933			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.19267			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.79500	107.47800		6.79500	107.45816			1,359,000,000.00	200,000	10,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.41500	114.30234		9.41500	114.27329			5,649,000,000.00	600,000	600,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.75558			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.88497			0.00	180,000,000	60,000,000.00
CBL11	On 06/05/2016	Spot Bond	9.06500	105.12948		9.06500	105.10373			12,691,000,000.00	1,400,000	1,680,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.21000	104.64408		11.21000	104.61255			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	102.11623			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.46000	105.75761		11.46000	105.72560			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.43333			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.30500	102.02291		9.30500	101.99729			18,610,000,000.00	2,000,000	40,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.48757			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.90000	101.15502		11.90000	101.12326			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.46723			0.00	180,000,000	60,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.90790			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.36967			0.00	210,000,000	70,000,000.00
CBL22	On 06/05/2020	Spot Bond	10.25000	93.78990		10.25000	93.76401			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.17500	115.27743		10.17500	115.24600			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.02500	111.37238		10.02500	111.34244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond		9.36500	116.17620		9.36500	116.14684			0.00	0	3,020,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.21251			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.66500	104.51180		11.66500	104.47907			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.52928			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.64014			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.93134			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.92100			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.04930			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.07233			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.10891			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.08574			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.20816			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.78625			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.43166			0.00	180,000,000	60,000,000.00
CLN167	On 30/04/2014	Spot Bond		100.00000	94.84536		100.00000	100.17385			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	94.84536		100.00000	100.17385			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	94.84536		100.00000	100.17385			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.63511			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	94.84536		100.00000	100.17385			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.88814			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.86250			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.54639		10.11000	100.51900			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.86250			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26402			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	2.76000	115.48027		2.76000	115.46457			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	112.46425		3.14000	115.47473			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.24509		8.25000	103.22204			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	100.86250			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.86250			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	120.55776		3.10000	115.07039			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	120.25917		2.40000	114.78758			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.91432			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.12283			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.12454			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.10000	103.23854		8.10000	103.21601			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.12943			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.12754			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.15000	103.38290		8.15000	103.36021			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.15000	103.38290		8.15000	103.36021			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	8.20000	102.21986		8.20000	102.19729			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.65188			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.72390			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.04967			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.04967			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	81.86312		100.17539	81.52014			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.93139			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.23456			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.66167			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.02909			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.10064			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.79498		9.35000	103.76921			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.79498		9.35000	103.76921			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.02894			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.03199			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	101.73919			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.61101			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.70429			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.43486			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.43486			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.43486			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.43486			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.43486			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.44656			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.46590			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.46590			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.46590			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.46590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.46590			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.46915			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.23000	104.79217		9.23000	104.76605			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.10352			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.57235			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.57235			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.55682			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74825			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.60547			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.59206			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.58792			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60581			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.09502			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.25751			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60413			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	104.84743			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82083			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.51275			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.43293			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.57130			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66668			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66668			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66668			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66668			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.35317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.95915			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.83185			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.54049			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.53401			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.44416			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.53401			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.30844			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.69964			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.46599			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.46599			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.45825			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	102.32869			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	101.44215			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.89000		94.23531		10.89000	94.20771			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.41000		95.86723		11.41000	95.83784			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.43591			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.69730			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.40583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.92089			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.75564			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.34289		8.80500	101.94675			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.60451			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.92001			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	100.63521			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.64764			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.69564			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.65426			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93435			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93435			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93435			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.73571			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.48233			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43591			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	100.48917			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.83775			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.81692			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43871			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94656			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.77243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.57445			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.67248			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.83949			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.32942			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.48542			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42474			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.85827			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.39470			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.69191			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.17555			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.26637			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	100.86472			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		100.00000	5.43704		100.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.49134		7.01000	38.10349			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	143.49945			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		8.73000	97.17989		8.73000	130.15656			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.34500	31.87316		8.34500	139.82534			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.34500	32.27462		8.34500	140.17023			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.78509			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.68064			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.20710			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.20710			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.66022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.61331			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.62259			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.61696			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.92089			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.55551			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.20048			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.65000		111.72483		8.65000	108.24559			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.76500		101.98198		8.76500	101.95796			0.00	0	713,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.16000		113.72304		10.16000	113.69208			0.00	0	2,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.00000		106.08759		8.00000	106.06474			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.75000		108.76987		9.75000	108.74127			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.20000		96.31949		10.20000	96.29317			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.07500		96.85889		11.07500	96.83021			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.07500		89.71275		11.07500	89.68618			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.97282			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.01277			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.91875			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.43875			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.84742			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.43232			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.61000		89.78546		12.61000	89.75513			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.09565		100.00000	11.06818			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.96950			0.00	0	2,000,000,000.00
DENG44	On 29/09/2017	Spot Bond	8.04000		98.44464		8.04000	98.42320			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.23113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.39330			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.78021			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	103.01835			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.15310			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.81527			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.45475			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.47757			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.88000	119.17895		6.88000	119.15680			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.38000	109.27592		8.38000	109.25155			39,386,000,000.00	4,700,000	9,110,000,000.00
DV23	On 27/02/2023	Spot Bond		8.83000	111.19183		8.83000	111.16572			8,830,000,000.00	1,000,000	9,455,000,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.63468			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.66425			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.02368			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.01000	133.83754		8.01000	133.80897			116,145,000,000.00	14,500,000	1,807,250,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	104.84867			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	104.35224		0.10000	131.35749			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.16000	116.09224		2.16000	116.07822			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.17000	103.64028		2.17000	103.62773			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.26000	102.51951		2.26000	102.50695			0.00	0	10,000,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.65000	109.40317		9.65000	104.10596			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.50000	110.10389		9.50000	110.07566			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond		10.12500	101.66256		10.12500	101.63483			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.70000	90.44868		10.70000	94.55186			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.12524			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.41062			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.62806			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.19777			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.97714			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	78.60262		100.00000	78.26087			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	92.83049		100.00000	92.60734			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond		100.00000	83.36398		100.00000	83.17913			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.14872		3.00000	128.13030			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.06000	103.11917		11.06000	103.08850			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.81144			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.85579			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.23465			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.82000	85.10057		9.82000	98.47854			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.28085			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.01319			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.33215			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.22057			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.18923			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.35790			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.31724			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.12609			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.16051			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.09526			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.14653			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.08501			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.12773			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.53000		104.88574		6.53000	104.86723			1,306,000,000,000.00	200,000,000	400,000,000.00
ES18	On 20/04/2018	Spot Bond	7.60500		108.21509		7.60500	108.19290			166,407,286,500.00	21,881,300	17,721,881,300.00
ES23	On 25/01/2023	Spot Bond	8.49500		109.23849		8.49500	109.21379			0.00	0	24,120,000,000.00
ES26	On 02/04/2026	Spot Bond	8.94000		94.37742		8.94000	94.35475			58,110,000,000.00	6,500,000	8,435,028,000.00
ES33	On 15/09/2033	Spot Bond	9.74500		83.14884		9.75500	83.05356			76,985,500,000.00	7,900,000	50,457,900,000.00
ES42	On 25/04/2042	Spot Bond	9.93500		88.51804		9.93500	88.49446			237,979,016,000,000.00	23,953,600,000	28,900,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.05512			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.05154			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.45286			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.88314			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.07110			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.16013			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.43272		100.00000	12.40259			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.09888		100.00000	12.06957			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.61801			0.00	150,000,000	50,000,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.64538			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.70003			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.75459			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.00000		104.40911		7.00000	104.38928			0.00	0	840,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond		9.30000	97.61089		9.30000	97.58651			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.67288			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.67281			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.86877			0.00	40,000,000	20,000,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.03232			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.10000	104.33936		11.10000	104.30840			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.10176			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.16000	124.39014		2.16000	126.86004			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.21000	129.72545		2.21000	265.09072			88,400,000,000.00	40,000,000	20,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.50000	98.01477		2.50000	104.21126			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.71000	99.51644		2.71000	148.17619			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.59000	113.71960		2.59000	196.77110			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.31000	114.18883		7.31000	114.16618			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.00200	58.98483		8.00200	58.28862			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49000	37.67475		9.49000	36.76640			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.72000	36.43274		9.72000	35.49335			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.27037			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.67393			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.06506			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.86960			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.62535			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.62535			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.22520			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.59649			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.90201			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.63517			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.70389			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	102.21023			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.02002		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.02002		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.88823			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.68736			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	100.65177			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	113.60391			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	100.67495			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.01609		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	100.72209			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	100.90565			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.87693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.75881		100.09221	12.72719			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.60617			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.59004			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.74044			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.83583			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.48863			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.59740			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.68704			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	100.69545			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.62925			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.63769			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.85639			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.67289			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.65615			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.62526			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.64611		13.22500	54.62636			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.58542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.58626			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.90298			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.61613			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.74500	89.36950		3.74500	92.44525			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.64598			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.64598			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.25297			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43591			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.82867			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.56438			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.60451			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.58875			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.76464			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.70143			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.31420			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.74425			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.88292			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.81527			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.63106			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.99865			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.52489			0.00	0	0.00
FRC187		On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.85737			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.95936			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.68949			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.68538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.00886			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.58070			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.69322			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.40000	120.03615		3.40000	116.21529			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.69875			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.70628			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	109.94342		3.38000	116.37861			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.18000	99.22524		1.18000	121.49522			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.40000	106.96811		3.40000	116.21529			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.16000	104.91699		2.16000	122.97855			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.23000	103.92766		2.23000	126.51869			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.92757			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	96.89878			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.99563			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.01397			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.60155			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.69376			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	104.84763			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.81753			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.78578			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.65674			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.92221			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.65592			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.79462			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.68380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.55958			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.01083		100.00000	8.98851			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	15.23090		100.00000	15.19318			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.30000	142.66713		4.30000	142.64161			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.88369			0.00	0	70,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.90413			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.25800			0.00	290,000,000	100,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.39596			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.87576			0.00	0	90,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.35257			0.00	0	30,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.52140			0.00	0	50,000,000.00
FRS100	On 15/01/2024	Spot Bond		0.00000	100.00000		0.00000	84.38385			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.72000	124.61254		2.72000	254.63910			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.22000	129.62280		2.22000	264.88088			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.94000	122.48212		2.94000	250.28421			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.88898		2.53000	123.57073			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.57791			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	127.78119		2.06000	123.85954			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00014			0.00	270,000,000	90,000,000.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.25247			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.46899			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	92.27397		2.90000	93.37501			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.82477		104.97509	15.78385			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.96039		101.07593	19.91049			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	12.13563		100.44759	12.10546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.61169			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	18.36178		100.76967	18.31599			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	104.10582		2.42000	104.09254			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	100.29558			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.46000	96.52624		2.46000	104.61652			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.29792			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.49000	96.24572		2.49000	104.31242			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.13532			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.42000	127.59013		2.42000	330.33953			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.39518			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.45048			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.36098			0.00	270,000,000	90,000,000.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.29113			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.03930			0.00	240,000,000	80,000,000.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.92809			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.51535			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.21632			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.96000	104.81795		5.96000	104.80094			178,800,000,000.00	30,000,000	127,500,000.00
FRX15	On 14/03/2015	Spot Bond		6.22000	105.85619		6.22000	105.83827			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.22000	104.66288		7.22000	104.64237			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.80500	105.15781		7.80500	105.13557			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.03000	111.53935		8.03000	111.51522			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.66000	103.17156		8.66000	103.14740			16,454,000,000.00	1,900,000	50,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond	8.94000		101.72799		8.94000	101.70355			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.61000		91.92592		9.61000	91.90209			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.76500		107.73144		9.76500	107.70322			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.55000		95.69829		10.55000	95.67156			0.00	0	31,510,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.61000		78.52538		10.61000	78.50308			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.48318			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.50918			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.53023			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.53864			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.55960			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.59317			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.61834			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.72723			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.46886			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.19241			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.11500		103.64453		9.11500	103.61916			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	101.20012			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.58823			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.15281			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.88319			0.00	0	0.00
GRD01U	On 28/01/2014	Spot Bond	100.00000		98.11828		100.00000	97.85523			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.16529			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.21375			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.87885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.87598			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.87043			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.86354			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.85399			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	100.78718			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	102.00539			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.01986			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.71142			0.00	150,000,000	50,000,000.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.32042			0.00	0	156,373,700.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.74340			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	100.38343			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.55802			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.84732			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00007			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.70634			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.39569			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.46941			0.00	0	0.00
HILC08		On 24/01/2014	Spot Bond	0.00000	100.00000	0.00000	101.28793			0.00	0	0.00
HILC09		On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.17085			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00011			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.68615		101.28748		7.68615	102.67114			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00013			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.03921		101.28264		8.03921	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00017			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.48990		101.28027		8.48990	106.53565			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00021			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.05412			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.03290			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.03688			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.15000		112.58182		8.15000	112.55738			21,190,000,000.00	2,600,000	2,932,600,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000		132.00866		1.99000	269.75801			2,985,000,000,000.00	1,500,000,000	12,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		135.08482		1.97000	270.18719			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.70000		100.39257		9.70000	100.36673			6,790,000,000.00	700,000	1,320,700,000.00
HWAY35	On 31/07/2035	Spot Bond	9.67000		100.59343		9.67000	100.56762			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		34.94992		100.00000	34.86337			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.07150		100.00000	9.04903			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		55.68321		100.00000	55.54532			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		26.48325		100.00000	26.41766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF05U	On 09/10/2016	Spot Bond	100.00000	14.68039	100.00000	14.64404				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.98387	100.00000	9.95968				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000	109.95184	1.85000	111.02287				201,650,000,000.00	109,000,000	61,798,900,000.00
I2038	On 31/01/2038	Spot Bond	2.30500	107.23425	2.30000	108.53852				71,455,000,000,000.00	31,000,000,000	31,830,000,000.00
I2046	On 31/03/2046	Spot Bond	2.42000	104.77541	2.42000	104.76204				6,776,000,000,000.00	2,800,000,000	45,590,000,000.00
I2050	On 31/12/2050	Spot Bond	2.32000	113.27048	2.32000	113.25630				0.00	0	20,230,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	92.15000				0.00	0	10,000,000.00
IBL11	On 12/03/2015	Spot Bond	7.20000	107.11112	7.20000	107.09019				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.71482				0.00	350,000,000	117,500,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.77810				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.72640				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.90000	107.67122	6.90000	103.32028				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.70000	106.86303	7.70000	106.84073				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.46500	108.75167	8.46500	108.72677				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.83000	106.66366	6.83000	102.48487				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.98380				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.09174				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.15000	113.58459	4.15000	113.56493				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.52000	105.22307	7.52000	105.20197				709,888,000,000.00	94,400,000	47,200,000.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.30089				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.38502				0.00	150,000,000	50,000,000.00
IBL34	On 31/01/2017	Spot Bond	1.00000	105.64365	1.00000	127.16008				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.13000	104.47813	2.13000	127.13112				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.91269				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.03484				0.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond		8.13500	104.85382		8.13500	104.83086			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.73729			0.00	20,000,000	10,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.45660			0.00	40,000,000	20,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.14324			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.73000	97.80173		8.73000	97.77877			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.24000	91.12531		9.24000	91.10257			8,316,000,000.00	900,000	30,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.96229			0.00	0	23,900,000.00
IBL49	On 02/04/2018	Spot Bond		8.21500	99.14893		8.21500	99.12701			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.29000	103.35822		9.29000	103.30631			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.35662			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.40097			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.46000	99.33110		7.46000	102.92840			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.51000	98.30718		8.51000	102.32983			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00312		100.00000	0.00311			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.96852			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.96699			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.90000	99.26587		8.90000	99.24213			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.28350		5.00000	101.26976			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.28350		5.00000	101.26976			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	99.86589		5.00000	102.34880			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.28350		5.00000	101.26976			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.42136		4.00000	101.41026			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.24211			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.18410			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.47350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	110.25951	9.20000	110.23227				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.42930				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.42930				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.33221				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.01579	100.00000	7.99594				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.95312				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.24581				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.13618				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.20000	102.80669	9.20000	102.78114				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.90518				0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.05089				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.62784				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.98702				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.45197	100.00000	6.43634				0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond	100.00000	50.00006	100.00000	50.00005				0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	30,000,000,000.00
INA404	On 21/01/2014	Spot Bond	5.25000	95.01188	5.25000	99.91377				0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.25000	99.89942	5.25000	99.81336				0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.25000	99.79903	5.25000	99.71315				0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.25000	99.69885	5.25000	99.61315				0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.35000	99.59127	5.35000	99.50412				0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.35000	99.48960	5.35000	99.40263				0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.35000	99.38815	5.35000	99.30135				0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.45000	99.27367	5.45000	99.18546				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA414	On 01/04/2014	Spot Bond		5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond		5.50000	98.85303		5.50000	98.76476			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond		5.50000	98.75007		5.50000	98.66198			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.23751			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.02827			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.46571			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.87905	102.99166		10.87905	101.99820			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.87905	100.87806		10.87905	100.73862			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.60334			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.09516			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59084			0.00	150,000,000	50,000,000.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.95184		6.50000	101.93394			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.66668			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.35506			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.96676			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.96676			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.07209			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.17345			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	97.73091			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.82538			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.60471			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.10918			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.11723			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.14827			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.78920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.49914			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.57528			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.26105			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.94521			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.84945			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.47974			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.52172			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.62901			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.07539			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	101.46185		100.00000	101.21071			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.48938			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.74462			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.82106			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.12665			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12942			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.13131			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.21000	104.03822		8.21000	104.01522			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.44500	107.76508		6.44500	103.27990			644,500,000.00	100,000	100,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.81131			0.00	120,000,000	40,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.61500	106.69340		8.61500	106.66854			14,645,500,000.00	1,700,000	70,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.26029			0.00	300,000,000	100,000,000.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.19211			0.00	20,000,000	10,000,000.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.27538			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.61510			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.38000		103.69243		8.38000	103.66905			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.70454			0.00	2,020,000,000	1,010,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.98836			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.22000		96.62451		3.22000	117.69482			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.89000		96.26805		3.89000	129.29547			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.38214			0.00	20,000,000	10,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.14948			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.15415			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.83059			0.00	20,000,000	10,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.50753			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.85000		89.67337		3.85000	91.52412			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.85000		89.59861		3.85000	97.77213			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.90063			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.49948			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.62784			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.80000		109.41433		11.80000	109.37969			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.74129			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.89000		95.24640		3.89000	129.29547			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.88675			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.04515			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.99267			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.25000		95.01188		5.25000	95.01188			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.25000		99.97124		5.25000	99.88506			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.25000		99.87072		5.25000	99.78471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA406	On 06/02/2014	Spot Bond	5.25000	99.77039		5.25000	99.68456			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.25000	99.65598		5.25000	99.58461			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.35000	99.56220		5.35000	99.47510			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.35000	99.46060		5.35000	99.37367			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.35000	99.35920		5.35000	99.27246			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.45000	99.24425		5.45000	99.15609			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.45000	98.93637		5.45000	98.84875			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	100.00000	82.20721		100.00000	100.00000		2,580,000,000,000,000.00	25,800,000,000	18,500,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.36162			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.52587			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.87634			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.45191			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.24867			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.61847			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.85289			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.87468			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.10090			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.85350			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.03236			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.16722			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.89916			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.12951			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.13046			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13236			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00011			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.84174			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.60364			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.17923			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.93949			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.72827			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		97.85523		100.00000	97.59358			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		92.90391		100.00000	92.68111			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		88.03828		100.00000	87.61905			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		76.20042		100.00000	76.04167			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.81643			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		44.58954		100.00000	44.48152			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.22658			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		15.56200		100.00000	15.52430			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.02766			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		60.38083		100.00000	60.23456			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		61.80948		100.00000	61.65974			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		62.95230		100.00000	62.75576			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.98848			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.85415			0.00	91,723,200	45,861,600.00
KW01	On 31/10/2027	Spot Bond	8.72500		140.87045		8.72500	140.83722			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.84199			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.61423			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.49615			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.71500		100.20428		8.71500	100.18105			36,603,000,000.00	4,200,000	80,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond		8.86500	69.48053		8.86500	98.04828			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.39000	102.88846		9.39000	102.86281			8,451,000,000.00	900,000	20,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.06602			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.95000	100.70534		10.95000	100.67585			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.16846			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.35285			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.45166			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.57012			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.23626			0.00	1,900,000,000	1,900,000,000.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.16807			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.89905			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.65437			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.33050			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.94879			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	82.02247		100.00000	81.83857			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	54.04859		100.00000	53.94604			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	60.38083		100.00000	60.23456			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.58993			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	56.45939		100.00000	56.31801			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	80.93126		100.00000	80.75221			1,600,000,000,000,000.00	16,000,000,000	50,000,000,000.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.31103			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.07347			0.00	0	60,000,000.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.47020			0.00	150,000,000	450,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.06447			0.00	240,000,000	80,000,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.74583			0.00	0	20,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.44950			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.33168			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.72487			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.64392			0.00	0	30,000,000.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.03546			0.00	0	2,500,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.06757			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.16119			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.83081			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	98.11828		100.00000	97.85522			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	99.46715		100.00000	99.21406			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	84.75998		100.00000	84.56993			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	55.89154		100.00000	55.71317			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	44.28211		100.00000	44.17484			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	14.45817		100.00000	14.42236			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	35.29826		100.00000	35.21085			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.65000	103.97732		8.65000	103.95313			4,325,000,000.00	500,000	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.76292			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.70630			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.63709			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.79658			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.81058			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.88054			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.25742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.27000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.95000		104.05821		7.95000	104.03592			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.72000		102.85721		8.72000	102.83297			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.57500		102.81743		9.57500	102.79087			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.76000		103.94307		5.76000	103.92686			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.53441			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.55542			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.59000		103.76168		9.59000	103.73437			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.20000		104.97481		7.20000	104.95430			1,042,560,000,000.00	144,800,000	4,832,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.97993			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.87500		100.97916		8.87500	100.95507			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.53267		100.00000	9.50906			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.93748			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.57500		100.93622		8.57500	100.91294			8,575,000,000.00	1,000,000	170,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.86500		101.78315		6.86500	101.76462			5,492,000,000.00	800,000	90,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.30000		103.04058		7.30000	103.02017			0.00	0	980,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.52000		104.97896		8.52000	104.95476			12,780,000,000.00	1,500,000	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		98.38275		100.00000	98.11828			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.80517		100.89771	6.78855			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.89458		100.61875	6.87779			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	101.13232			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.15069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.17077			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.18901			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.19799			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.30784			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.43571			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.28514	100.00000	0.28445				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.28514	100.00000	0.28445				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.05000	96.68428	9.05000	96.66064				0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.15000	99.38342	7.15000	99.36445			788,188,830,000.00		110,236,200	55,118,100.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.10830				0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.11000	100.35712	9.11000	100.33243				0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.84315				0.00	50,000,000	3,280,000,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.14469				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.58865				0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.29908				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.25565				0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.89140				0.00	0	500,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.86865				0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.90000	109.30190	6.90000	109.28141			691,380,000,000.00		100,200,000	800,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.00439				0.00	510,000,000	170,000,000.00
NBK3A		On 09/09/2019	Spot Bond	8.57000	116.58245	8.57000	116.55543			12,855,000,000.00		1,500,000	30,000,000.00
NBK4		On 28/10/2024	Spot Bond	10.90000	32.82589	10.90000	32.81659				0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.40000	105.13617	7.40000	105.11519				0.00	0	0.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00009				0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	99.99994				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK8A		On 24/03/2014	Spot Bond	6.69000	107.17211		6.69000	103.00558			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.56315			0.00	210,000,000	70,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.65000	106.44132		7.65000	106.41925			11,475,000,000.00	1,500,000	10,000,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.50129			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44		On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45		On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.10817			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.41460			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.26067			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.02784			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.95208			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	87.45283			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.89868			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	99.87542			0.00	0	0.00
NCLN65		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.86324			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.83806			0.00	0	0.00
NCLN67		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14361			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	83.60538			0.00	0	0.00
NCLN71		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.72034			0.00	0	0.00
NCLN72		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.65784			0.00	0	0.00
NCLN73		On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.29409			0.00	0	0.00
NCLN74		On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.28364			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.58268			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.54909			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.21326			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.52850			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.51557			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.51515			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.15000	107.27164		8.15000	107.24797			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.93772			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.09030			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.99500	108.57899		5.99500	104.12506			2,997,500,000.00	500,000	30,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.22123			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.96500	113.60100		11.96500	113.56454			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.95870			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.38767			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.72224			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.12372			0.00	20,000,000	1,070,000,000.00
NILB10	On 08/12/2016	Spot Bond		2.23000	160.68384		2.23000	160.66417			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.64000	108.07600		8.64000	103.38045			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.60848			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.27000	107.06771		9.27000	107.20396			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.04675			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.17614			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.99219			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.98246			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.02269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B10		On 22/05/2020	Spot Bond	9.47000	107.06984		9.47000	108.36377			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.06294			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.02274			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.04680			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.67000	107.07222		9.67000	107.20334			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.12723			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.07901			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.06288			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.36779			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.26996			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.09502			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond	6.65000	109.27894		6.65000	103.73504			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.39000	116.86730		8.39000	116.84091			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.83000	123.32549		8.83000	123.29606			0.00	0	750,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.12500	166.37767		2.12500	166.35777			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.40500	124.24953		9.40500	124.21815			0.00	0	315,200,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.76118			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.44531			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.55187			0.00	120,000,000	40,000,000.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.52867			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.13276			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.46037			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	17.60711		100.00000	17.56445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000	25.88928	100.00000	25.82517				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.43000	106.17996	6.43000	106.16149				20,576,000,000.00	3,200,000	3,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	10.48012	100.00000	10.45473				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	94.14000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	39.99668	100.00000	39.89765				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.92964				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.62150				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	103.26027				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.14825				0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.01042				0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.88142				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.49789				0.00	150,000,000	50,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.84702				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.85829				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.56320				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.55315				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.62304				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.58605				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.56503				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.65806				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.61344				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.58696				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.69675				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.64538				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.61253				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.42847			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.47441			0.00	0	20,000,000.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.49509			0.00	0	20,000,000.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.54103			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.73856			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.78449			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.18816			0.00	150,000,000	50,000,000.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.61157			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.20000	109.30871		6.20000	109.29027			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.61500	96.48374		5.61500	96.46898			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.14500	38.62684		8.14500	38.61837			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.22000	115.97964		6.20000	115.99330		5,239,857,376,000,000.00	42,420,800,000	46,652,300,000.00	
R158		On 15/09/2015	Spot Bond	6.20000	116.01287		6.20000	115.99330			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.10000	90.58063		6.10000	90.56559			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.20000	122.31993		6.20000	122.29930			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.03000	85.45160		6.03000	85.43757			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.33000	117.85000		8.32500	117.86726		5,308,458,267,000,000.00	37,269,900,000	13,787,100,000.00	
R187P		On 21/12/2026	Spot Bond	8.06500	36.01882		8.06500	36.01100			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.98500	33.63872		7.98500	33.63148			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.76000	274.77332		1.72000	275.62142		11,528,352,000,000.00	6,550,200,000	30,433,600,000.00	
R201		On 21/12/2014	Spot Bond	5.26500	103.81050		5.24500	103.81383		47,256,007,500,000.00	8,975,500,000	00,025,500,000.00	
R202		On 07/12/2033	Spot Bond	2.10000	211.59358		2.10000	211.56842		11,718,000,000,000.00	5,580,000,000	49,750,900,000.00	
R2023		On 28/02/2023	Spot Bond	8.03000	101.26449		8.00000	101.43177		1,176,013,575,000,000.00	46,452,500,000	84,682,400,000.00	
R203		On 15/09/2017	Spot Bond	7.04000	106.73483		7.01500	106.79561		1,681,566,656,000,000.00	38,858,900,000	55,600,000,000.00	
R2030		On 31/01/2030	Spot Bond	8.90500	92.02092		8.90500	96.10778		472,518,000,500,000.00	53,062,100,000	48,692,100,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 31/01/2037	Spot Bond		9.19500	93.16965		9.19500	97.38549			1,149,834,750,000,000.00	25,050,000,000	62,250,000,000.00
R204	On 21/12/2018	Spot Bond		7.33500	103.37433		7.30000	103.49872			1,367,995,622,584,500.00	86,502,470,700	88,808,244,100.00
R2048	On 28/02/2048	Spot Bond		9.26500	98.13466		9.26500	98.11011			2,673,353,674,500,000.00	88,543,300,000	63,660,700,000.00
R207	On 15/01/2020	Spot Bond		7.61500	98.38974		7.59000	98.48668			956,719,981,307,000.00	25,636,241,800	51,559,371,500.00
R208	On 31/03/2021	Spot Bond		7.78000	96.48911		7.75000	96.62630			985,583,321,802,000.00	26,681,660,900	89,099,217,600.00
R209	On 31/03/2036	Spot Bond		9.09000	75.02677		9.10000	74.93415			1,474,647,804,108,000.00	62,227,481,200	82,817,740,600.00
R210	On 31/03/2028	Spot Bond		1.99000	161.29767		1.99000	161.27898			472,426,000,000.00	237,400,000	27,218,700,000.00
R211	On 31/01/2017	Spot Bond		0.30000	128.27059		0.30000	129.76615			1,467,000,000,000.00	4,890,000,000	30,180,000,000.00
R212	On 31/01/2022	Spot Bond		1.56000	130.77256		1.56000	132.40973			28,643,701,632,000.00	18,361,347,200	65,834,047,200.00
R213	On 28/02/2031	Spot Bond		8.91000	86.14191		8.90000	86.19746			2,680,648,344,000,000.00	00,858,400,000	34,664,500,000.00
R214	On 28/02/2041	Spot Bond		9.18500	75.88604		9.18500	75.86722			1,784,342,395,000,000.00	94,267,000,000	67,958,000,000.00
R225C	On 15/03/2014	Spot Bond		5.10500	99.26418		5.10500	99.25040			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.21500	96.72694		5.21500	96.71319			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.26000	93.17740		6.26000	93.16154			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.10000	90.58063		6.10000	90.56559			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.02000	88.04631		6.02000	88.03188			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.03000	85.45160		6.03000	85.43757			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.30000	97.85444		5.30000	97.84054			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.25000	95.36970		5.25000	95.35612			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.17000	91.76164		6.17000	91.74632			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.04000	89.23079		6.04000	89.21620			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.02000	86.65563		6.02000	86.64152			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.08000	83.98083		6.08000	83.96702			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.99000	79.08710		6.99000	79.07217			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.04000	76.27197		7.04000	76.25747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond		7.30500	72.85103		7.30500	72.83667			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.28500	70.35059		7.28500	70.33676			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.26500	67.94910		7.26500	67.93578			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.25500	65.60480		7.25500	65.59196			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.55000	62.16350		7.55000	62.15084			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.53000	59.98207		7.53000	59.96989			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.67000	57.23047		7.67000	57.21864			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.64000	55.24294		7.64000	55.23156			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.61000	53.33985		7.61000	53.32891			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.58000	51.51724		7.58000	51.50671			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.54000	49.81647		7.54000	49.80635			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.50000	48.19047		7.50000	48.18072			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.26500	43.02127		8.26500	43.01170			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.22500	41.48757		8.22500	41.47838			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.18500	40.02395		8.18500	40.01513			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.14500	38.62684		8.14500	38.61837			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.10500	37.29286		8.10500	37.28472			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.06500	36.01882		8.06500	36.01100			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.02500	34.80172		8.02500	34.79420			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.98500	33.63872		7.98500	33.63148			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.93132			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05053			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.21505			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.16825			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.06435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000		14.89339	100.00000	14.85731				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		4.36616	100.00000	4.35558				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.75817				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.81758				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.38388				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.75427				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.00803				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.44411				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00003				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.11551				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.89168				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.42927				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.78019				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.27236				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.98269				0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.07255				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.96958				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.88057				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	102.20515				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.57381				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	102.51680				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	102.24120				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	102.24120				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.67221				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.75276			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.09516			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.98069			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	108.18833		12.35000	108.15311			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.92847			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.93572		100.00000	13.90196			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.84544			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28312			0.00	0	0.00
RP023		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	102.10180			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.14094			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.12827			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.26053			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.63947		100.00000	1.63541			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	8.89334		100.00000	8.87131			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	16.37518		100.00000	16.33551			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	12.96418		100.00000	12.94830			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	20.49683		100.00000	20.44718			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	102.52405			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	103.39996			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	9.05000	107.30562		9.05000	107.27952			5,430,000,000.00	600,000	630,000,000.00
RW23		On 10/12/2023	Spot Bond	9.25000	92.92186		9.25000	102.71372			0.00	0	0.00
RW28		On 10/12/2028	Spot Bond	10.05000	85.24711		10.05000	102.62176			0.00	0	0.00
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.56144			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	7.45000	110.19654		7.45000	110.17428			0.00	0	3,000,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.13879			0.00	250,000,000	90,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.06500		103.23406		9.06500	103.20893			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	99.94375			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.68772			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	99.80647			0.00	200,000,000	300,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.92116			0.00	411,733,800	4,055,866,900.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.92303			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.35000		104.38347		7.35000	104.36265			1,178,205,000,000.00	160,300,000	1,200,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.90000		100.62786		8.90000	100.60379			1,247,780,000,000.00	140,200,000	490,000,000.00
SBK11	On 09/04/2014	Spot Bond	1.90000		136.69801		1.90000	132.96652			114,000,000,000.00	60,000,000	30,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.66000		113.62211		7.66000	113.59852			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.52000		113.84832		7.52000	113.82510			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.45000		113.96166		7.45000	113.93863			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.41500		102.39045		8.41500	102.36714			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.59500		113.72706		7.59500	113.70364			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.56000		113.78362		7.56000	113.76030			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.61844			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.62307			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.64890			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.33076			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.06500		105.56039		8.06500	105.53734			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.26867			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.35047			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.52003			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.53905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	9.40000	104.89628	9.40000	104.86981				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.97500	102.35677	9.97500	102.32925				0.00	0	10,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	101.34104				0.00	20,000,000	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.73191				0.00	0	700,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.30942				0.00	200,000,000	70,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.04744				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.79000	101.73565	8.79000	101.71148				36,039,000,000.00	4,100,000	160,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	7.24118	100.00000	7.20457				0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.02500	95.20537	9.02500	95.18215				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.45000	96.92041	9.45000	96.89569				2,835,000,000.00	300,000	30,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.38000	109.37767	7.38000	109.35577				8,856,000,000.00	1,200,000	80,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.25000	129.31543	2.25000	264.25258				90,000,000,000.00	40,000,000	20,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.00000	104.39399	1.00000	127.16008				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	106.16000				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	9.41522	100.00000	9.39191				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	156.03957	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.57000	111.51890	1.57000	125.08435				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.95184	6.50000	101.93394				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.68052				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.40095				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.04115			0.00	180,000,000	60,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.04500	99.68722		9.04500	99.66300			8,140,500,000.00	900,000	10,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.78634			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.18821			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.51541			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.47096			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.87140			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	10.00811		100.00000	9.98387			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.73546			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.50000	109.07016		7.50000	109.04834			7,230,300,000,000.00	964,040,000	1,322,020,000.00
SLI3	On 15/08/2023	Spot Bond		8.90000	102.47741		8.90000	102.98595			383,963,800,000.00	43,142,000	43,142,000.00
SNT01	On 15/09/2017	Spot Bond		8.41500	102.39045		8.41500	102.36714			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.14178			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.08901			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.21352			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.09725			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.54488			0.00	63,065,000	31,532,500.00
SSA01	On 28/06/2016	Spot Bond		8.11500	103.91039		8.11500	103.88768			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.28468			0.00	750,000,000	250,000,000.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.33326			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.06874			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.43000	95.77671		9.43000	95.75247			26,404,000,000.00	2,800,000	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.97205			0.00	270,000,000	90,000,000.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.48861			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.87076			0.00	210,000,000	70,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond		9.35800	88.64788		9.35800	88.62560			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.42000	88.35660		9.42000	88.33425			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.49000	102.71174		6.49000	102.69372			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.85000	92.80685		8.85000	92.78466			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64928			0.00	270,000,000	90,000,000.00
SSN009	On 15/09/2017	Spot Bond		8.19500	103.07031		8.19500	103.04745			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.10000	114.53078		7.10000	114.50871			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.60000	101.74822		2.60000	103.20586			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.25000	99.67634		8.25000	99.65420			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.75112			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.35792			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.04348			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.74500	106.35708		9.74500	106.32928		48,725,000,000,000.00	5,000,000,000	5,000,000,000.00	
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.85332			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.87619			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.61363			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.13000	76.93165		10.13000	77.53105			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.93251			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		100.00000	1.45913		100.00000	1.45552			0.00	0	2,500,000,000.00
SY1026	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.98544			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.88339			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.88350			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.78155			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.67803			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.63290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1033	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.57464			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.58849			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.57502			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.57403			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.48668			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.47037			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.38118			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.32046			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.26258			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.15718			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.56309			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond		100.00000	79.86871		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.66000	113.04475		6.66000	113.02441			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.92500	103.30832		8.92500	103.28353			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	71.22569		100.00000	71.09404			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	65.44101		100.00000	65.28247			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	21.46565		100.00000	21.41365			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.06000	107.01945		6.06000	103.01589			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.26933			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.96676			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.85859			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.53652			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.87460			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.45000	102.66108		7.45000	102.64068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.02299			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.06368		7.83000	100.04244			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	20,000,000.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		78.22073		7.16000	100.03887			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		97.39963		8.73000	100.04722			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.77000		94.17986		8.77000	97.96406			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11C1	On 18/07/2041	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
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.81324		101.06155	5.79871			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.12539			0.00	0	60,000,000.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00014			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00014			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00013			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00015			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00021			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00021			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00021			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00030			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00033			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00030			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00090			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00089			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.95000		107.39832		7.95000	107.37533			7,950,000,000.00	1,000,000	1,050,000,000.00
TL20	On 22/02/2020	Spot Bond	7.76500		97.14313		7.76500	97.09725			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.92500		106.00371		7.92500	105.98095			970,812,500,000.00	122,500,000	05,282,500,000.00
TN20	On 17/09/2020	Spot Bond	8.92000		111.43090		8.92000	111.40403			16,056,000,000.00	1,800,000	24,567,159,600.00
TN23	On 06/11/2023	Spot Bond	9.20000		112.41976		9.20000	112.39183			0.00	0	8,440,000,000.00
TN25	On 19/08/2025	Spot Bond	9.47500		104.16021		9.47500	104.13401			0.00	0	14,910,000,000.00
TN27	On 14/11/2027	Spot Bond	9.47500		97.26869		9.47500	97.24382			40,742,500,000.00	4,300,000	10,890,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.40021			0.00	132,104,800	1,866,052,400.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.05480			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.30864			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.19720			0.00	0	60,000,000.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.23147			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.23498			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.40402			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.75455			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.23940			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.24892			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.25461			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.73266		10.00000	99.70596			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.73931		9.75000	99.71327			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.74511		100.00000	9.71997			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.74905			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.72149			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.61231			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.35015			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.11201			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.12520			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.90249			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	95.96288			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.49103			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.24883			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.08538			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	97.82857			0.00	0	0.00
TWC02U		On 17/04/2014	Spot Bond	100.00000	83.19410		100.00000	83.01004			0.00	0	0.00
TWC031		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC032		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.29758			0.00	0	0.00
TWC033		On 22/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.03236			0.00	0	0.00
TWC034		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.99545			0.00	0	0.00
TWC035		On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.93758			0.00	0	0.00
TWC036		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.57699			0.00	0	0.00
TWC037		On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.10481			0.00	0	0.00
TWC038		On 14/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.07486			0.00	0	0.00
TWCJ06		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ07		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.99545			0.00	0	0.00
TWCJ08		On 15/04/2014	Spot Bond	100,000.00000	0.43264		100,000.00000	0.42758			0.00	0	0.00
TWCM06		On 17/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM07		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.99913			0.00	0	0.00
TWCM08		On 15/04/2014	Spot Bond	100.00000	90.20101		100.00000	90.08783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	9.15000		112.12030		9.15000	112.09260			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.19852			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00013			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.31686			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.35500		106.14189		9.35500	106.11508			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.33921			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.37699			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.30129			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.34900			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.35107			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.37956			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.39101			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.56000		114.55087		6.56000	114.53045			1,968,000,000.00	300,000	9,755,449,900.00
WS05	On 01/08/2018	Spot Bond	0.78000		243.06819		0.78000	243.04810			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.50000		104.51134		6.50000	104.49287			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.52000		105.63808		7.52000	105.61654			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.85500		106.24919		7.85500	106.22658			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.21500		105.14858		8.21500	105.12519			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.29000		105.17400		8.29000	105.15040			829,000,000,000.00	100,000,000	1,850,000,000.00
Z014	On 30/06/2015	Spot Bond	6.15000		91.63598		6.15000	91.62065			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.27000		99.01358		5.27000	98.99943			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.28000		97.73784		5.28000	97.72402			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.08000		90.09359		6.08000	90.07877			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.26000		95.65119		5.26000	95.63747			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.15000		91.62065		6.15000	91.60532			0.00	0	7,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.24500	66.71129		7.24500	66.69817			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	29.82914		100.00000	29.77255			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	15.78894		100.00000	15.75899			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>41,622,416,282,750,000.00</b>	<b>17,055,779,400</b>	<b>150 312 052 700.00</b>
<b>Grand Total:</b>										<b>41,622,416,964,127,200.00</b>	<b>17,055,893,638</b>	<b>150 314 744 217.00</b>