



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 23/01/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 28/01/2014	Any day expiry	10.96750	10.96750		10.86590	10.86590		13.83	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,667.50000	2.66750	2,565.90000	2.56590	35.06	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	35.06	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	847.54560	0.84755	745.91100	0.74591	21.35	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	0.04560	0.00005	0.01100	0.00001	21.35	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	459.04040	0.45904	358.66460	0.35866	17.57	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	1.54040	0.00154	2.76460	0.00276	17.57	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	449.19370	0.44919	348.95090	0.34895	17.48	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	1.69370	0.00169	3.05090	0.00305	17.48	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	439.36170	0.43936	339.26580	0.33927	17.40	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	1.86170	0.00186	3.36580	0.00337	17.40	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry			10.97650	10.97650	10.87500	10.87500	13.73	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry	10.89	Call	154.04500	0.15405	91.56100	0.09156	13.89	0.00	0	2,350.00
\$ / R	On 03/02/2014	Any day expiry	10.89	Put	67.54500	0.06755	106.56100	0.10656	13.89	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry	11.20	Call	39.83280	0.03983	21.19420	0.02119	15.61	16,997.50	650	2,350.00
\$ / R	On 03/02/2014	Any day expiry	11.20	Put	263.33280	0.26333	346.19420	0.34619	15.61	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry			10.87470	10.87470	10.87470	10.87470		0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	374.70000	0.37470	374.70000	0.37470		0.00	0	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	0.00000	0.00000	0.00000	0.00000		0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	125.30000	0.12530	125.30000	0.12530		0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			11.01260	11.01260	10.91000	10.91000	13.75	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00590	0.00001	18.34	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,712.60000	2.71260	2,610.00590	2.61001	18.34	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	1,015.06850	1.01507	913.50880	0.91351	14.55	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	2.46850	0.00247	3.50880	0.00351	14.55	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	33.49530	0.03350	50.32760	0.05033	13.01	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	476.09530	0.47610	390.32760	0.39033	13.01	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	467.81460	0.46781	382.67920	0.38268	13.03	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	35.21460	0.03521	52.67920	0.05268	13.03	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	459.59890	0.45960	375.10860	0.37511	13.04	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	36.99890	0.03700	55.10860	0.05511	13.04	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			11.01420	11.01420	10.91160	10.91160	13.78	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	430.83280	0.43083	349.21860	0.34922	13.16	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,463.10130	3.46310	3,564.73910	3.56474	3,463.101	31.38	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			11.04600	11.04600	10.94300	10.94300		13.98	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,956.44180	1.95644	1,853.56950	1.85357	1,956.442	17.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.44180	0.00044	0.56950	0.00057	0.442	17.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,946.45460	1.94645	1,843.58540	1.84359	1,946.455	17.58	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.45460	0.00045	0.58540	0.00059	0.455	17.58	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,936.46770	1.93647	1,833.60180	1.83360	1,936.468	17.53	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.46770	0.00047	0.60180	0.00060	0.468	17.53	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			11.05710	11.05710	10.95410	10.95410		13.98	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,757.14800	2.75715	2,654.17110	2.65417	2,757.148	19.94	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.04800	0.00005	0.07110	0.00007	0.048	19.94	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	13.01590	0.01302	17.46430	0.01746	13.016	13.54	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	970.11590	0.97012	871.56430	0.87156	970.116	13.54	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry			11.10750	11.10750	11.00380	11.00380		14.27	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,807.89470	2.80789	2,704.24110	2.70424	2,807.895	19.52	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.39470	0.00039	0.44110	0.00044	0.395	19.52	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,185.45680	1.18546	1,085.97460	1.08597	1,185.457	14.00	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	17.95680	0.01796	22.17460	0.02217	17.957	14.00	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.16160	11.16160	11.05630	11.05630		14.71	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,253.85920	1.25386	1,153.51770	1.15352	1,253.859	14.30	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	32.25920	0.03226	37.21770	0.03722	32.259	14.30	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,244.47680	1.24448	1,144.23050	1.14423	1,244.477	14.27	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	32.87680	0.03288	37.93050	0.03793	32.877	14.27	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	33.50660	0.03351	38.86060	0.03886	33.507	14.24	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,235.10660	1.23511	1,135.16060	1.13516	1,235.107	14.24	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.16330	11.16330	11.05800	11.05800		14.74	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,864.44850	2.86445	2,759.32100	2.75932	2,864.448	18.88	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	1.14850	0.00115	1.32100	0.00132	1.148	18.88	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,073.36080	1.07336	978.27740	0.97828	1,073.361	13.93	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	50.06080	0.05006	60.27740	0.06028	50.061	13.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.19310	11.19310	11.08680	11.08680		15.03	98,879,845.40	8,834	165,063.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,193.96310	3.19396	3,087.80790	3.08781	3,193.963	19.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.86310	0.00086	1.00790	0.00101	0.863	19.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,745.58350	2.74558	2,639.69100	2.63969	2,745.583	18.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	2.48350	0.00248	2.89100	0.00289	2.483	18.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,556.89600	2.55690	2,451.21360	2.45121	2,556.896	17.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	3.79600	0.00380	4.41360	0.00441	3.796	17.96	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,447.92500	2.44792	2,342.40680	2.34241	2,447.925	17.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	4.82500	0.00483	5.60680	0.00561	4.825	17.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,418.24770	2.41825	2,312.78050	2.31278	2,418.248	17.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	5.14770	0.00515	5.98050	0.00598	5.148	17.67	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,398.47360	2.39847	2,293.04240	2.29304	2,398.474	17.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	5.37360	0.00537	6.24240	0.00624	5.374	17.63	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,201.19030	2.20119	2,096.04740	2.09605	2,201.190	17.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	8.09030	0.00809	9.24740	0.00925	8.090	17.17	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	2,004.70780	2.00471	1,900.02590	1.90003	2,004.708	16.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	11.60780	0.01161	13.22590	0.01323	11.608	16.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,626.22500	1.62623	1,523.04380	1.52304	1,626.225	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	23.12500	0.02313	26.24380	0.02624	23.125	15.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,616.63140	1.61663	1,513.50340	1.51350	1,616.631	15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	23.53140	0.02353	26.70340	0.02670	23.531	15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,607.04470	1.60704	1,503.96990	1.50397	1,607.045	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	23.94470	0.02394	27.16990	0.02717	23.945	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,473.61230	1.47361	1,371.39710	1.37140	1,473.612	15.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	30.51230	0.03051	34.59710	0.03460	30.512	15.08	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Call	1,445.22860	1.44523	1,343.22500	1.34322	1,445.229	15.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	32.12860	0.03213	36.42500	0.03643	32.129	15.00	0.00	0	920.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,426.35130	1.42635	1,324.49540	1.32450	1,426.351	14.94	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	33.25130	0.03325	37.69540	0.03770	33.251	14.94	0.00	0	6.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,267.52800	1.26753	1,167.14760	1.16715	1,267.528	14.47	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	44.42800	0.04443	50.34760	0.05035	44.428	14.47	0.00	0	24,582.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,239.84010	1.23984	1,139.76700	1.13977	1,239.840	14.38	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	46.74010	0.04674	52.96700	0.05297	46.740	14.38	0.00	0	15,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,230.63590	1.23064	1,130.95750	1.13096	1,230.636	14.36	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	47.53590	0.04754	54.15750	0.05416	47.536	14.36	0.00	0	50.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	1,122.16450	1.12216	1,027.01330	1.02701	1,122.164	14.09	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	59.06450	0.05906	70.21330	0.07021	59.064	14.09	0.00	0	15,489.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Call	1,104.79090	1.10479	1,010.02650	1.01003	1,104.791	14.08	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	61.69090	0.06169	73.22650	0.07323	61.691	14.08	0.00	0	47,500.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	817.73970	0.81774	731.37540	0.73138	817.740	13.89	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	124.63970	0.12464	144.57540	0.14458	124.640	13.89	0.00	0	15,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Call	764.76250	0.76476	681.74620	0.68175	764.763	13.85	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	141.66250	0.14166	164.94620	0.16495	141.663	13.85	0.00	0	11,250.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Call	720.69110	0.72069	643.73020	0.64373	720.691	13.81	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	157.59110	0.15759	186.93020	0.18693	157.591	13.81	0.00	0	11,250.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Call	713.46830	0.71347	637.55470	0.63755	713.468	13.81	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Put	160.36830	0.16037	190.75470	0.19075	160.368	13.81	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	706.28140	0.70628	631.42750	0.63143	706.281	13.80	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	163.18140	0.16318	194.62750	0.19463	163.181	13.80	0.00	0	2,350.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	613.33380	0.61333	544.97010	0.54497	613.334	14.14	0.00	0	6.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	220.23380	0.22023	258.17010	0.25817	220.234	14.14	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Call	556.97640	0.55698	492.94690	0.49295	556.976	14.36	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	263.87640	0.26388	306.14690	0.30615	263.876	14.36	0.00	0	7,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	505.00170	0.50500	445.25250	0.44525	505.002	14.58	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	311.90170	0.31190	358.45250	0.35845	311.902	14.58	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	413.60880	0.41361	364.87310	0.36487	413.609	15.03	0.00	0	15,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Put	420.50880	0.42051	478.07310	0.47807	420.509	15.03	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	312.34980	0.31235	274.94950	0.27495	312.350	15.97	0.00	0	17,350.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	619.24980	0.61925	688.14950	0.68815	619.250	15.97	0.00	0	300.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	284.97950	0.28498	250.82880	0.25083	284.980	16.29	0.00	0	250.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	691.87950	0.69188	764.02880	0.76403	691.879	16.29	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	218.69150	0.21869	192.98550	0.19299	218.692	17.26	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	925.59150	0.92559	1,006.18550	1.00619	925.591	17.26	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	201.03640	0.20104	177.55340	0.17755	201.036	17.59	0.00	0	24,582.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,007.93640	1.00794	1,090.75340	1.09075	1,007.936	17.59	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	192.88410	0.19288	170.43590	0.17044	192.884	17.75	0.00	0	21,000.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Put	1,049.78410	1.04978	1,133.63590	1.13364	1,049.784	17.75	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	170.84650	0.17085	151.22040	0.15122	170.847	18.25	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,177.74650	1.17775	1,264.42040	1.26442	1,177.746	18.25	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	165.52990	0.16553	146.53140	0.14653	165.530	18.38	0.00	0	15,489.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,212.42990	1.21243	1,299.73140	1.29973	1,212.430	18.38	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	135.55010	0.13555	120.37490	0.12037	135.550	19.22	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,442.45010	1.44245	1,533.57490	1.53357	1,442.450	19.22	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	102.22360	0.10222	91.43960	0.09144	102.224	20.51	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,809.12360	1.80912	1,904.63960	1.90464	1,809.124	20.51	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry			11.20190	11.20190	11.09530	11.09530		15.04	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,427.56410	2.42756	2,321.86830	2.32187	2,427.564	17.64	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	5.66410	0.00566	6.56830	0.00657	5.664	17.64	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	61.47170	0.06147	72.78780	0.07279	61.472	14.09	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	1,133.37170	1.13337	1,038.08780	1.03809	1,133.372	14.09	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	173.93470	0.17393	154.22820	0.15423	173.935	18.35	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,212.03470	1.21203	1,298.92820	1.29893	1,212.035	18.35	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry			11.32000	11.32000	11.20930	11.20930		15.58	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,407.96960	1.40797	1,306.70450	1.30670	1,407.970	14.67	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	309.96690	0.30997	282.17750	0.28218	309.967	18.30	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	302.97810	0.30298	275.88100	0.27588	302.978	18.41	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,326.87810	1.32688	1,412.78100	1.41278	1,326.878	18.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	294.53840	0.29454	268.09780	0.26810	294.538	18.54	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,368.43840	1.36844	1,454.99780	1.45500	1,368.438	18.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,503.08560	1.50309	1,591.88890	1.59189	1,503.086	18.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	269.18560	0.26919	244.98890	0.24499	269.186	18.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	201.29930	0.20130	183.90570	0.18391	201.299	20.30	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	1,985.19930	1.98520	2,080.80570	2.08081	1,985.199	20.30	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.46290	11.46290	11.34540	11.34540		16.10	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,431.68480	1.43168	1,328.11250	1.32811	1,431.685	14.52	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	128.78480	0.12878	142.71250	0.14271	128.785	14.52	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	504.80020	0.50480	462.34810	0.46235	504.800	17.15	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	951.90020	0.95190	1,026.94810	1.02695	951.900	17.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.53980	11.53980	11.41800	11.41800		16.45	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,550.90600	3.55091	3,431.25410	3.43125	3,550.906	18.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	11.10600	0.01111	13.25410	0.01325	11.106	18.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	3,109.95420	3.10995	2,989.94160	2.98994	3,109.954	17.80	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	20.15420	0.02015	21.94160	0.02194	20.154	17.80	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	3,061.10580	3.06111	2,941.17610	2.94118	3,061.106	17.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	21.30580	0.02131	23.17610	0.02318	21.306	17.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	3,012.31770	3.01232	2,892.47560	2.89248	3,012.318	17.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	22.51770	0.02252	24.47560	0.02448	22.518	17.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,576.48140	2.57648	2,457.63570	2.45764	2,576.481	16.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	36.68140	0.03668	39.63570	0.03964	36.681	16.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	2,106.55680	2.10656	1,992.47010	1.99247	2,106.557	15.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	66.75680	0.06676	74.47010	0.07447	66.757	15.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	2,015.75870	2.01576	1,902.40100	1.90240	2,015.759	15.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	75.95870	0.07596	84.40100	0.08440	75.959	15.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,663.86550	1.66387	1,554.02960	1.55403	1,663.865	15.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	124.06550	0.12407	136.02960	0.13603	124.065	15.06	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Call	1,350.38260	1.35038	1,253.70200	1.25370	1,350.383	14.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	190.58260	0.19058	215.70200	0.21570	190.583	14.63	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	1,263.15500	1.26316	1,170.55740	1.17056	1,263.155	14.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	223.35500	0.22335	252.55740	0.25256	223.355	14.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	948.12680	0.94813	874.56640	0.87457	948.127	15.21	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	408.32680	0.40833	456.56640	0.45657	408.327	15.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	725.73560	0.72574	667.47850	0.66748	725.736	16.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	685.93560	0.68594	749.47850	0.74948	685.936	16.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	560.51780	0.56052	514.77360	0.51477	560.518	17.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,020.71780	1.02072	1,096.77360	1.09677	1,020.718	17.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	557.71220	0.55771	512.21790	0.51222	557.712	17.45	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	1,027.91220	1.02791	1,104.21790	1.10422	1,027.912	17.45	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.72790	11.72790	11.60150	11.60150		16.97	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	441.47280	0.44147	484.18550	0.48419	441.473	15.58	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,179.37280	1.17937	1,095.68550	1.09569	1,179.373	15.58	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,173.67090	1.17367	1,090.25460	1.09025	1,173.671	15.59	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	445.77090	0.44577	488.75460	0.48875	445.771	15.59	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,167.99690	1.16800	1,085.30480	1.08530	1,167.997	15.61	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	450.09690	0.45010	493.80480	0.49380	450.097	15.61	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry			10.97040	10.97040	10.86150	10.86150		15.51	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.84	Call	13,525.87970	0.13526	5,278.17910	0.05278	13,525.880	17.87	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.84	Put	485.87970	0.00486	3,128.17910	0.03128	485.880	17.87	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.85	Call	12,612.15870	0.12612	4,671.06930	0.04671	12,612.159	17.65	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.85	Put	572.15870	0.00572	3,521.06930	0.03521	572.159	17.65	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.86	Call	11,712.75860	0.11713	4,208.99340	0.04209	11,712.759	17.44	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	344.50210	0.34450	2,314.51780	2.31452	344.502	14.17	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	834.60210	0.83460	33.81780	0.03382	834.602	14.17	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Call	170.36630	0.17037	1,884.17480	1.88417	170.366	12.71	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	1,100.46630	1.10047	43.47480	0.04347	1,100.466	12.71	0.00	0	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Call	126.22930	0.12623	1,750.46990	1.75047	126.229	12.21	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	1,206.32930	1.20633	59.76990	0.05977	1,206.329	12.21	0.00	0	0	25,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	91.42520	0.09143	1,553.83950	1.55384	91.425	12.25	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	1,401.52520	1.40153	93.13950	0.09314	1,401.525	12.25	0.00	0	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Call	27.53560	0.02754	842.61330	0.84261	27.536	13.45	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	2,357.63560	2.35764	401.91330	0.40191	2,357.636	13.45	0.00	0	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	4.85130	0.00485	246.89070	0.24689	4.851	16.14	0.00	0	0	12,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Put	4,234.95130	4.23495	1,706.19070	1.70619	4,234.951	16.14	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.84130	18.84130	18.60030	18.60030		14.95	0.00	0	0	320.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	2,155.07530	2.15508	1,939.00560	1.93901	2,155.075	13.62	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	153.77530	0.15378	178.70560	0.17871	153.775	13.62	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	2,146.23240	2.14623	1,931.00770	1.93101	2,146.232	13.61	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	154.93240	0.15493	180.70770	0.18071	154.932	13.61	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	2,137.39770	2.13740	1,923.02990	1.92303	2,137.398	13.59	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	156.09770	0.15610	182.72990	0.18273	156.098	13.59	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			19.11200	19.11200	18.85590	18.85590		15.43	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,946.36960	1.94637	1,747.83710	1.74784	1,946.370	14.02	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	374.36960	0.37437	431.93710	0.43194	374.370	14.02	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,939.42100	1.93942	1,741.16660	1.74117	1,939.421	14.03	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	377.42100	0.37742	435.26660	0.43527	377.421	14.03	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,932.48850	1.93249	1,734.51850	1.73452	1,932.489	14.03	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	380.48850	0.38049	438.61850	0.43862	380.488	14.03	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10664	0.10664	0.10480	0.10480		11.54	426.56	4	0	120.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,666.28340	0.01666	1,483.04580	0.01483	1,666.283	18.89	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	2.18340	0.00002	3.24580	0.00003	2.183	18.89	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	678.59970	0.00679	522.20720	0.00522	678.600	11.54	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	14.49970	0.00014	42.40720	0.00042	14.500	11.54	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	115.65080	0.00116	80.80260	0.00081	115.651	15.08	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	451.55080	0.00452	601.00260	0.00601	451.551	15.08	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10815	0.10815	0.10626	0.10626		14.74	0.00	0	0	12,859.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,829.62570	0.01830	1,642.81610	0.01643	1,829.626	16.55	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	15.02570	0.00015	17.01610	0.00017	15.026	16.55	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	918.35980	0.00918	775.45340	0.00775	918.360	14.74	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	103.75980	0.00104	149.65340	0.00150	103.760	14.74	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	364.91950	0.00365	302.34950	0.00302	364.919	16.71	0.00	0	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	550.31950	0.00550	676.54950	0.00677	550.319	16.71	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			15.08910	15.08910	14.83240	14.83240		12.48	38,235,779.40	2,534	0	92,609.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,600.37280	2.60037	2,344.44370	2.34444	2,600.373	18.80	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	1.27280	0.00127	2.04370	0.00204	1.273	18.80	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,590.39210	2.59039	2,334.47640	2.33448	2,590.392	18.76	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1.29210	0.00129	2.07640	0.00208	1.292	18.76	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,580.41170	2.58041	2,324.50970	2.32451	2,580.412	18.72	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	1.31170	0.00131	2.10970	0.00211	1.312	18.72	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,440.72380	2.44072	2,185.04220	2.18504	2,440.724	18.13	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1.62380	0.00162	2.64220	0.00264	1.624	18.13	0.00	0	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,241.31820	2.24132	1,986.07240	1.98607	2,241.318	17.29	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2.21820	0.00222	3.67240	0.00367	2.218	17.29	0.00	0	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	454.06600	0.45407	648.94390	0.64894	454.066	13.23	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	193.16600	0.19317	131.34390	0.13134	193.166	13.23	0.00	0	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.29370	15.29370	15.03080	15.03080		13.78	0.00	0	0	21,598.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,562.87340		1.56287		1,333.37120	1.33337	1,562.873	13.22	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	59.17340		0.05917		92.57120	0.09257	59.173	13.22	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,553.91350		1.55391		1,324.85520	1.32486	1,553.914	13.22	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	60.21350		0.06021		94.05520	0.09406	60.214	13.22	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,544.96870		1.54497		1,316.35830	1.31636	1,544.969	13.21	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	61.26870		0.06127		95.55830	0.09556	61.269	13.21	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,509.34300		1.50934		1,282.56770	1.28257	1,509.343	13.19	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	65.64300		0.06564		101.76770	0.10177	65.643	13.19	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	746.86350		0.74686		605.27960	0.60528	746.864	13.21	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	303.16350		0.30316		424.47960	0.42448	303.163	13.21	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	228.15130		0.22815		188.45320	0.18845	228.151	16.14	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,334.45130		1.33445		1,557.65320	1.55765	1,334.451	16.14	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.53160		15.53160		15.25690	15.25690		14.65	46,594.80	3	753.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,409.11690		1.40912		1,208.87870	1.20888	1,409.117	13.52	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	217.51690		0.21752		291.97870	0.29198	217.517	13.52	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	220.02340		0.22002		295.06610	0.29507	220.023	13.52	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,401.62340		1.40162		1,201.96610	1.20197	1,401.623	13.52	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,394.14680		1.39415		1,195.07990	1.19508	1,394.147	13.52	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	222.54680		0.22255		298.17990	0.29818	222.547	13.52	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.77140		15.77140		15.48350	15.48350		15.20	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,220.37050		2.22037		1,975.79130	1.97579	2,220.370	13.99	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	138.97050		0.13897		182.29130	0.18229	138.970	13.99	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,211.83750		2.21184		1,967.60590	1.96761	2,211.838	13.98	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	140.43750		0.14044		184.10590	0.18411	140.438	13.98	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,203.31340		2.20331		1,959.43440	1.95943	2,203.313	13.98	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	141.91340		0.14191		185.93440	0.18593	141.913	13.98	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.03300		16.03300		15.73680	15.73680		15.85	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	510.49950		0.51050		623.23190	0.62323	510.499	14.55	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,603.49950		1.60350		1,420.03190	1.42003	1,603.500	14.55	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,597.46380		1.59746		1,414.51300	1.41451	1,597.464	14.56	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	514.46380		0.51446		627.71300	0.62771	514.464	14.56	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,591.44610		1.59145		1,409.40910	1.40941	1,591.446	14.57	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	518.44610		0.51845		632.60910	0.63261	518.446	14.57	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.31359		110.31359		110.31717	110.31717			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	676.41000		0.67641		672.83000	0.67283	676.410		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	686.41000		0.68641		682.83000	0.68283	686.410		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	696.41000		0.69641		692.83000	0.69283	696.410		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.74184		107.74184		107.74402	107.74402			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	751.84000		0.75184		754.02000	0.75402	751.840		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	741.84000		0.74184		744.02000	0.74402	741.840		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	731.84000		0.73184		734.02000	0.73402	731.840		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			113.46011		113.46011		113.46231	113.46231			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,470.11000		3.47011		3,472.31000	3.47231	3,470.110		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	3,460.11000		3.46011		3,462.31000	3.46231	3,460.110		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	3,450.11000		3.45011		3,452.31000	3.45231	3,450.110		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			409.28900	409.28900	410.92100	410.92100			0.00	0	0.00
AL37	On 08/05/2014	Index Future			414.73100	414.73100	416.38600	416.38600			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			480.14500	480.14500	482.87000	482.87000			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			486.52900	486.52900	489.29100	489.29100			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			433.11300	433.11300	435.83500	435.83500			0.00	0	723.00
ALBI	On 08/05/2014	Index Future			438.87200	438.87200	441.63200	441.63200			0.00	0	118.00
ALBI	On 07/08/2014	Index Future			445.05200	445.05200	447.85700	447.85700			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.67950	9.67950	9.66040	9.66040		11.82	10,647,450.00	1,100	9,653.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	278.57960	0.27858	268.27280	0.26827	278.580	11.46	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	89.07960	0.08908	97.87280	0.09787	89.080	11.46	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	272.25050	0.27225	262.07490	0.26207	272.250	11.49	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	92.75050	0.09275	101.67490	0.10167	92.750	11.49	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	266.01760	0.26602	255.97150	0.25597	266.018	11.51	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	96.51760	0.09652	105.57150	0.10557	96.518	11.51	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.75380	9.75380	9.73320	9.73320		11.98	926,611.00	95	1,635.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	637.49190	0.63749	621.63780	0.62164	637.492	11.79	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	83.69190	0.08369	88.43780	0.08844	83.692	11.79	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	316.32690	0.31633	306.60990	0.30661	316.327	11.97	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	262.52690	0.26253	273.40990	0.27341	262.527	11.97	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	234.03350	0.23403	226.52340	0.22652	234.033	12.21	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	370.23350	0.37023	383.32340	0.38332	370.233	12.21	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	230.31020	0.23031	222.91060	0.22291	230.310	12.22	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	376.51020	0.37651	389.71060	0.38971	376.510	12.22	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	226.63710	0.22664	219.34460	0.21934	226.637	12.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	382.83710	0.38284	396.14460	0.39614	382.837	12.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	56.32930	0.05633	54.30400	0.05430	56.329	13.35	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	1,002.52930	1.00253	1,021.10400	1.02110	1,002.529	13.35	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.84580	9.84580	9.81880	9.81880		12.17	0.00	0	2,750.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	546.81960	0.54682	530.02100	0.53002	546.820	12.07	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	241.01960	0.24102	251.22100	0.25122	241.020	12.07	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	245.04480	0.24504	255.33150	0.25533	245.045	12.07	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	540.84480	0.54084	524.13150	0.52413	540.845	12.07	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	534.91230	0.53491	518.28450	0.51828	534.912	12.07	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	249.11230	0.24911	259.48450	0.25948	249.112	12.07	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.93880	9.93880	9.90430	9.90430		12.37	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	643.45590	0.64346	621.01540	0.62102	643.456	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	294.65590	0.29466	306.71540	0.30672	294.656	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	637.61370	0.63761	615.26940	0.61527	637.614	12.23	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	298.81370	0.29881	310.96940	0.31097	298.814	12.23	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	631.80750	0.63181	609.55940	0.60956	631.808	12.23	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	303.00750	0.30301	315.25940	0.31526	303.008	12.23	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.93040	9.93040	9.96090	9.96090		14.58	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	215.29740	0.21530	225.54830	0.22555	215.297	14.57	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	224.89740	0.22490	204.64830	0.20465	224.897	14.57	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	210.63860	0.21064	220.69780	0.22070	210.639	14.58	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	230.23860	0.23024	209.79780	0.20980	230.239	14.58	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	206.39280	0.20639	216.27430	0.21627	206.393	14.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	235.99280		0.23599		215.37430	0.21537	235.993	14.61	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.04460		10.04460		10.07450	10.07450		14.14	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	454.61030		0.45461		467.34550	0.46735	454.610	13.90	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	250.01030		0.25001		232.84550	0.23285	250.010	13.90	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	449.12710		0.44913		461.73660	0.46174	449.127	13.91	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	254.52710		0.25453		237.23660	0.23724	254.527	13.91	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	443.69400		0.44369		456.17400	0.45617	443.694	13.93	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	259.09400		0.25909		241.67400	0.24167	259.094	13.93	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			370.09480		370.09480		-317.75980	-317.75980			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			957.45850		957.45850		902.00890	902.00890			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,040.04300		1,040.04300		983.23240	983.23240			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			151.03670		151.03670		149.66420	149.66420			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			436.66400		436.66400		301.47290	301.47290			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			927.13420		927.13420		871.43990	871.43990			0.00	0	1,871.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.25740		12.25740		12.01990	12.01990		12.82	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	984.26280		0.98426		753.79560	0.75380	984.263	14.02	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	16.86280		0.01686		23.89560	0.02390	16.863	14.02	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	974.56880		0.97457		744.22460	0.74422	974.569	13.96	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	17.16880		0.01717		24.32460	0.02432	17.169	13.96	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	964.88110		0.96488		734.66420	0.73466	964.881	13.90	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	17.48110		0.01748		24.76420	0.02476	17.481	13.90	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.43340		12.43340		12.19050	12.19050		13.96	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	941.21210		0.94121		757.69660	0.75770	941.212	12.75	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	97.81210		0.09781		157.19660	0.15720	97.812	12.75	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	933.46760		0.93347		750.89860	0.75090	933.468	12.76	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	100.06760		0.10007		160.39860	0.16040	100.068	12.76	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	925.76110		0.92576		744.11720	0.74412	925.761	12.77	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	102.36110		0.10236		163.61720	0.16362	102.361	12.77	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.82740		1.82740		1.81090	1.81090		13.76	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,402.68850		0.14027		1,245.62830	0.12456	1,402.689	13.89	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	28.68850		0.00287		36.62830	0.00366	28.688	13.89	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,308.84750		0.13088		1,154.03740	0.11540	1,308.848	13.69	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	34.84750		0.00348		45.03740	0.00450	34.848	13.69	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,218.57930		0.12186		1,066.80520	0.10668	1,218.579	13.70	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	44.57930		0.00446		57.80520	0.00578	44.579	13.70	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.84810		1.84810		1.83140	1.83140		14.80	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,707.20850		0.17072		1,559.51020	0.15595	1,707.209	14.18	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	126.20850		0.01262		145.51020	0.01455	126.209	14.18	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,624.04470		0.16240		1,478.86890	0.14789	1,624.045	14.16	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	143.04470		0.01430		164.86890	0.01649	143.045	14.16	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,542.57100		0.15426		1,400.11540	0.14001	1,542.571	14.14	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	161.57100		0.01616		186.11540	0.01861	161.571	14.14	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.16266		114.16266		114.16482	114.16482			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,172.66000		3.17266		3,174.82000	3.17482	3,172.660		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	3,162.66000		3.16266		3,164.82000	3.16482	3,162.660		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 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	3,152.66000	3.15266		3,154.82000	3.15482		3,152.660		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			9.86978	82.70102		9.76057	83.49488				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	2,435.15000	2.43515		1,641.29000	1.64129		2,435.150		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	2,359.62000	2.35962		1,565.76000	1.56576		2,359.620		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	2,284.20000	2.28420		1,490.34000	1.49034		2,284.200		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.99315	80.01848		9.88026	80.82294				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	3,307.73000	3.30773		2,503.27000	2.50327		3,307.730		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	3,232.44000	3.23244		2,427.98000	2.42798		3,232.440		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	3,157.25000	3.15725		2,352.79000	2.35279		3,157.250		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
GOVI	On 06/02/2014	GOVI			432.62900	432.62900		435.21500	435.21500				0.00	0	483.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	73,610.00000	7.36100		47,750.00000	4.77500		73,610.000		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	73,710.00000	7.37100		47,850.00000	4.78500		73,710.000		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	73,810.00000	7.38100		47,950.00000	4.79500		73,810.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			438.38200	438.38200		441.00300	441.00300				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	36,080.00000	3.60800		9,870.00000	0.98700		36,080.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	36,180.00000	3.61800		9,970.00000	0.99700		36,180.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	36,280.00000	3.62800		10,070.00000	1.00700		36,280.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			444.55500	444.55500		447.22000	447.22000				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	154,350.00000	15.43500		127,700.00000	12.77000		154,350.000		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	154,450.00000	15.44500		127,800.00000	12.78000		154,450.000		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	154,550.00000	15.45500		127,900.00000	12.79000		154,550.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 06/02/2014	Index Future			200.86200		200.86200		201.12700	201.12700			0.00	0	1,335.00
IGOV	On 08/05/2014	Index Future			203.55800		203.55800		203.82700	203.82700			0.00	0	7.00
IGOV	On 07/08/2014	Index Future			206.44900		206.44900		206.72500	206.72500			0.00	0	0.00
IGOV	On 06/11/2014	Index Future			209.52100		209.52100		209.79900	209.79900			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			544.45300		544.45300		544.45300	544.45300			0.00	0	190.00
ILBI	On 08/05/2014	Index Future			551.78900		551.78900		551.78900	551.78900			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			559.69000		559.69000		559.69000	559.69000			0.00	0	20.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.33000		94.67000		5.31000	94.69000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.34000		94.66000		5.32000	94.68000			0.00	0	3,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.51000		94.49000		5.49000	94.51000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.75000		94.25000		5.60000	94.40000			0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.84000		94.16000		5.74000	94.26000			0.00	0	1,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			5.99000		94.01000		5.91000	94.09000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.22000		93.78000		6.13000	93.87000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.49000		93.51000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.77000		93.23000		6.61000	93.39000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.06000		92.94000		6.90000	93.10000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.31000		92.69000		7.15000	92.85000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.55000		92.45000		7.37000	92.63000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.18550		9.18550		9.08190	9.08190		9.65	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	1,046.15600		1.04616		942.84730	0.94285	1,046.156	12.34	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.65600		0.00066		0.94730	0.00095	0.656	12.34	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	1,036.19340		1.03619		932.90290	0.93290	1,036.193	12.30	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	0.69340		0.00069		1.00290	0.00100	0.693	12.30	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	1,026.23300		1.02623		922.96160	0.92296	1,026.233	12.27	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	0.73300		0.00073		1.06160	0.00106	0.733	12.27	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.25370		9.25370		9.14440	9.14440		11.30	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	842.79690		0.84280		742.04280	0.74204	842.797	11.46	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	29.09690		0.02910		37.64280	0.03764	29.097	11.46	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	833.71830		0.83372		733.21950	0.73322	833.718	11.44	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	30.01830		0.03002		38.81950	0.03882	30.018	11.44	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	824.66360		0.82466		724.42710	0.72443	824.664	11.43	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	30.96360		0.03096		40.02710	0.04003	30.964	11.43	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.36640		1.36640		1.35580	1.35580			0.00	0	575.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.36640		1.36640		1.35570	1.35570			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.44280		9.44280	0.10588	9.61220	9.61220		13.26	249,941.47	250	1,250.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	248.12510		0.02481	0.10588	470.43930	0.04704	248.125	12.97	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	6,220.12510		0.62201	0.10588	4,748.43930	0.47484	6,220.125	12.97	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	241.12350		0.02411	0.10588	451.32200	0.04513	241.123	13.02	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	6,313.12350		0.63131	0.10588	4,829.32200	0.48293	6,313.123	13.02	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	234.34430		0.02343	0.10588	432.79740	0.04328	234.344	13.06	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	6,406.34430		0.64063	0.10588	4,910.79740	0.49108	6,406.344	13.06	0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.23325		100.46361		8.13891	101.04790			0.00	0	11,257.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	2,465.60000		2.46560		1,881.31000	1.88131	2,465.600		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 06/02/2014	Bond Future	7.85	Put	2,401.92000		2.40192		1,817.63000	1.81763	2,401.920		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	2,338.28000		2.33828		1,753.99000	1.75399	2,338.280		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.34491		97.88269		8.24666	98.47490			14,682,403.50	150	150.00
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	4,671.96000		4.67196		4,079.75000	4.07975	4,671.960		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	4,608.21000		4.60821		4,016.00000	4.01600	4,608.210		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	4,544.51000		4.54451		3,952.30000	3.95230	4,544.510		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.38606		116.12696		6.28535	116.28789		2.26	0.00	0	32,412.00
R157	On 06/02/2014	Bond Future	5.64	Call	1.49000		0.00149		4.64000	0.00464	1.490	2.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,201.28000		1.20128		1,043.50000	1.04350	1,201.280	2.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	1.64000		0.00164		5.04000	0.00504	1.640	2.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,185.23000		1.18523		1,027.70000	1.02770	1,185.230	2.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1.81000		0.00181		5.48000	0.00548	1.810	2.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,169.21000		1.16921		1,011.95000	1.01195	1,169.210	2.21	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.59083		110.86305		6.46941	111.02628		2.22	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	39.80000		0.03980		53.81000	0.05381	39.800	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,944.31000		1.94431		1,795.09000	1.79509	1,944.310	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	40.76000		0.04076		55.05000	0.05505	40.760	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,931.51000		1.93151		1,782.57000	1.78257	1,931.510	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	41.74000		0.04174		56.30000	0.05630	41.740	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,918.73000		1.91873		1,770.06000	1.77006	1,918.730	2.15	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.80125		112.42506		6.64806	112.59246		1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	591.45000		0.59145		677.92000	0.67792	591.450	1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	658.33000		0.65833		577.40000	0.57740	658.330	1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	597.04000		0.59704		683.97000	0.68397	597.040	1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	653.00000		0.65300		572.53000	0.57253	653.000	1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	602.65000		0.60265		690.05000	0.69005	602.650	1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	647.69000		0.64769		567.69000	0.56769	647.690	1.90	0.00	0	0.00
R157	On 06/11/2014	Bond Future			7.06472		107.27604		6.86445	107.44472		1.67	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	322.35000		0.32235		380.77000	0.38077	322.350	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,062.30000		1.06230		952.04000	0.95204	1,062.300	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	325.05000		0.32505		383.80000	0.38380	325.050	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,056.49000		1.05649		946.56000	0.94656	1,056.490	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	327.75000		0.32775		386.84000	0.38684	327.750	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,050.69000		1.05069		941.10000	0.94110	1,050.690	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			8.49642		116.96922		8.39700	117.82467		13.75	35,558,642.88	304	62,234.00
R186	On 06/02/2014	Bond Future	7.74	Call	19.03000		0.01903		48.51000	0.04851	19.030	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,756.58000		6.75658		5,930.61000	5.93061	6,756.580	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	20.62000		0.02062		52.01000	0.05201	20.620	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,665.57000		6.66557		5,841.51000	5.84151	6,665.570	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	22.33000		0.02233		55.73000	0.05573	22.330	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,574.77000		6.57477		5,752.72000	5.75272	6,574.770	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	2,607.12000		2.60712		3,316.32000	3.31632	2,607.120	13.87	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	464.83000		0.46483		318.58000	0.31858	464.830	13.87	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.60386		118.52467		8.50072	119.39159		14.53	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	317.84000		0.31784		401.27000	0.40127	317.840	14.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	7.09	Put	14,016.68000		14.01668	13,233.19000	13.23319		14,016.680	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	324.70000		0.32470	409.58000	0.40958		324.700	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,925.80000		13.92580	13,143.76000	13.14376		13,925.800	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	331.68000		0.33168	418.03000	0.41803		331.680	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,835.15000		13.83515	13,054.58000	13.05458		13,835.150	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	716.10000		0.71610	874.07000	0.87407		716.100	14.15	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	10,490.12000		10.49012	9,781.17000	9.78117		10,490.120	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	2,391.81000		2.39181	2,760.78000	2.76078		2,391.810	14.43	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	5,404.75000		5.40475	4,906.80000	4.90680		5,404.750	14.43	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	3,277.46000		3.27746	3,725.66000	3.72566		3,277.460	14.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,150.47000		4.15047	3,731.75000	3.73175		4,150.470	14.53	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	5,536.35000		5.53635	6,132.06000	6.13206		5,536.350	14.75	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,290.36000		2.29036	2,019.15000	2.01915		2,290.360	14.75	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	6,875.25000		6.87525	7,533.10000	7.53310		6,875.250	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,647.14000		1.64714	1,438.07000	1.43807		1,647.140	14.87	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.70414		114.90230		8.59692	115.78340		14.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,676.99000		6.67699	6,177.90000	6.17790		6,676.990	13.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,220.36000		3.22036	3,602.37000	3.60237		3,220.360	13.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,253.00000		3.25300	3,637.48000	3.63748		3,253.000	13.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,624.45000		6.62445	6,127.83000	6.12783		6,624.450	13.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	3,285.83000		3.28583	3,672.79000	3.67279		3,285.830	13.95	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,572.18000		6.57218	6,078.04000	6.07804		6,572.180	13.95	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	5,667.73000		5.66773	6,202.13000	6.20213		5,667.730	14.24	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,922.44000		3.92244	3,575.74000	3.57574		3,922.440	14.24	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.79891		116.60123		8.68782	117.49411		13.41	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,247.19000		3.24719	3,597.54000	3.59754		3,247.190	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,690.26000		8.69026	8,147.73000	8.14773		8,690.260	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,276.71000		3.27671	3,629.16000	3.62916		3,276.710	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,634.47000		8.63447	8,094.04000	8.09404		8,634.470	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,306.38000		3.30638	3,660.94000	3.66094		3,306.380	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,578.92000		8.57892	8,040.60000	8.04060		8,578.920	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	7,118.57000		7.11857	7,680.13000	7.68013		7,118.570	13.61	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,206.08000		4.20608	3,874.76000	3.87476		4,206.080	13.61	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			275.53805		275.53805		275.54743	275.54743			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Call	4,451.95000		4.45195	4,442.57000	4.44257		4,451.950	0.00	0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	4,461.95000		4.46195	4,452.57000	4.45257		4,461.950	0.00	0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	4,471.95000		4.47195	4,462.57000	4.46257		4,471.950	0.00	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			5.42791		103.98411		5.33930	104.05920		1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	39.16000		0.03916	65.96000	0.06596		39.160	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	198.49000		0.19849	150.20000	0.15020		198.490	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	41.48000		0.04148	69.25000	0.06925		41.480	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	192.32000		0.19232	145.00000	0.14500		192.320	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	43.84000		0.04384	72.56000	0.07256		43.840	1.22	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
R201	On 06/02/2014	Bond Future	5.26	Put	186.19000		0.18619		139.82000	0.13982	186.190	1.22	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.45927		105.36683		5.33262	105.44307		1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	72.12000		0.07212		91.53000	0.09153	72.120	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	506.48000		0.50648		449.65000	0.44965	506.480	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	73.47000		0.07347		93.14000	0.09314	73.470	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	501.77000		0.50177		445.20000	0.44520	501.770	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	74.83000		0.07483		94.77000	0.09477	74.830	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	497.07000		0.49707		440.77000	0.44077	497.070	1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.25997		102.44110		5.04113	102.52013		0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	221.68000		0.22168		264.74000	0.26474	221.680	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	210.84000		0.21084		174.87000	0.17487	210.840	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	223.51000		0.22351		266.78000	0.26678	223.510	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	209.06000		0.20906		173.30000	0.17330	209.060	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	225.35000		0.22535		268.83000	0.26883	225.350	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	207.30000		0.20730		171.75000	0.17175	207.300	0.72	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			211.88022		211.88022		212.20125	212.20125		11.45	0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	3,730.47000		3.73047		4,022.86000	4.02286	3,730.470	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	840.25000		0.84025		811.61000	0.81161	840.250	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	3,723.29000		3.72329		4,015.54000	4.01554	3,723.290	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	843.07000		0.84307		814.29000	0.81429	843.070	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	3,716.12000		3.71612		4,008.22000	4.00822	3,716.120	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	845.90000		0.84590		816.97000	0.81697	845.900	11.89	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.24014		106.52679		7.14564	106.82710		4.70	0.00	0	10,779.00
R203	On 06/02/2014	Bond Future	5.95	Call	0.00000		0.00000		0.01000	0.00001	0.000	4.58	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,194.44000		4.19444		3,894.14000	3.89414	4,194.440	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	0.03000		0.00003		0.16000	0.00016	0.030	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,563.77000		3.56377		3,263.59000	3.26359	3,563.770	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	0.03000		0.00003		0.18000	0.00018	0.030	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,530.70000		3.53070		3,230.54000	3.23054	3,530.700	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	0.04000		0.00004		0.20000	0.00020	0.040	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,497.65000		3.49765		3,197.50000	3.19750	3,497.650	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	43.48000		0.04348		89.69000	0.08969	43.480	4.65	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,322.50000		1.32250		1,068.40000	1.06840	1,322.500	4.65	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.39953		103.78281		7.29680	104.08727		5.09	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	41.99000		0.04199		56.44000	0.05644	41.990	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,099.69000		5.09969		4,809.68000	4.80968	5,099.690	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	43.13000		0.04313		57.91000	0.05791	43.130	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,069.45000		5.06945		4,779.77000	4.77977	5,069.450	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	44.31000		0.04431		59.42000	0.05942	44.310	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,039.25000		5.03925		4,749.90000	4.74990	5,039.250	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	484.05000		0.48405		580.31000	0.58031	484.050	5.04	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	2,155.89000		2.15589		1,947.69000	1.94769	2,155.890	5.04	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,136.31000		1.13631		1,302.11000	1.30211	1,136.310	5.11	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,134.92000		1.13492		996.26000	0.99626	1,134.920	5.11	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.55196		105.24475		7.43910	105.55523		4.71	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	660.23000		0.66023		760.61000	0.76061	660.230	4.63	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,638.65000		2.63865		2,428.55000	2.42855	2,638.650	4.63	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,836.18000		1.83618		1,667.43000	1.66743	1,836.180	4.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 07/08/2014	Bond Future	7.29	Call	1,113.71000		1.11371		1,255.44000	1.25544	1,113.710	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,820.30000		1.82030		1,652.50000	1.65250	1,820.300	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,125.53000		1.12553		1,268.21000	1.26821	1,125.530	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,137.43000		1.13743		1,281.04000	1.28104	1,137.430	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,804.52000		1.80452		1,637.65000	1.63765	1,804.520	4.69	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.70989		102.63772	7.58618	102.95167			4.56	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	753.93000		0.75393	854.80000	0.85480	753.930		4.45	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,987.47000		2.98747	2,774.39000	2.77439	2,987.470		4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	761.71000		0.76171	863.31000	0.86331	761.710		4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,969.23000		2.96923	2,756.88000	2.75688	2,969.230		4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	769.56000		0.76956	871.87000	0.87187	769.560		4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,951.06000		2.95106	2,739.42000	2.73942	2,951.060		4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	869.04000		0.86904	980.19000	0.98019	869.040		4.47	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	2,739.00000		2.73900	2,536.20000	2.53620	2,739.000		4.47	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.31082		92.62115	9.19131	93.68620				0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	520.14000		0.52014	1,585.19000	1.58519	520.140			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	607.57000		0.60757	1,672.62000	1.67262	607.570			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	694.86000		0.69486	1,759.91000	1.75991	694.860			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.41518		93.85280	9.29181	94.93214				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000	686.44000	0.68644	0.000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	392.90000		0.39290	0.00000	0.00000	392.900			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000	773.64000	0.77364	0.000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	305.70000		0.30570	0.00000	0.00000	305.700			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000	860.70000	0.86070	0.000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	218.64000		0.21864	0.00000	0.00000	218.640			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.51602		90.91657	9.38843	92.01274				0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	4,200.88000		4.20088	3,104.71000	3.10471	4,200.880			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	4,109.44000		4.10944	3,013.27000	3.01327	4,109.440			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	4,018.14000		4.01814	2,921.97000	2.92197	4,018.140			0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.53647		102.98436	7.43697	103.38857			6.83	7,208,905.20	70	29,703.00
R204	On 06/02/2014	Bond Future	6.39	Call	0.08000		0.00008	0.40000	0.00040	0.080			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,778.70000		4.77870	4,374.81000	4.37481	4,778.700			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	0.09000		0.00009	0.45000	0.00045	0.090			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,735.86000		4.73586	4,332.01000	4.33201	4,735.860			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	0.10000		0.00010	0.50000	0.00050	0.100			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,693.04000		4.69304	4,289.23000	4.28923	4,693.040			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.67963		104.35380	7.57346	104.76353			6.84	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	69.12000		0.06912	92.16000	0.09216	69.120			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,629.19000		6.62919	6,242.50000	6.24250	6,629.190			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	70.90000		0.07090	94.43000	0.09443	70.900			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,589.42000		6.58942	6,203.22000	6.20322	6,589.420			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	72.72000		0.07272	96.74000	0.09674	72.720			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,549.70000		6.54970	6,163.99000	6.16399	6,549.700			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.81545		101.79174	7.70147	102.20893				0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,816.21000		2.81621	2,579.23000	2.57923	2,816.210			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.44	Call	1,433.97000		1.43397		1,614.18000	1,614.18	1,433.970	6.85	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,448.86000		1.44886		1,630.26000	1,630.26	1,448.860	6.85	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,793.99000		2.79399		2,558.20000	2,558.20	2,793.990	6.85	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,463.86000		1.46386		1,646.45000	1,646.45	1,463.860	6.85	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,771.89000		2.77189		2,537.29000	2,537.29	2,771.890	6.85	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,995.34000		1.99534		2,215.94000	2,215.94	1,995.340	6.92	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,124.87000		2.12487		1,928.28000	1,928.28	2,124.870	6.92	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.94658		103.29653		7.82464	103.71877		6.74	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,115.35000		1.11535		1,251.35000	1,251.35	1,115.350	6.57	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,486.92000		4.48692		4,200.68000	4,200.68	4,486.920	6.57	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,125.48000		1.12548		1,262.35000	1,262.35	1,125.480	6.57	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,461.10000		4.46110		4,175.73000	4,175.73	4,461.100	6.57	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,136.32000		1.13632		1,274.10000	1,274.10	1,136.320	6.57	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,435.99000		4.43599		4,151.53000	4,151.53	4,435.990	6.57	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,535.68000		2.53568		2,765.92000	2,765.92	2,535.680	6.74	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,385.86000		2.38586		2,193.86000	2,193.86	2,385.860	6.74	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			7.85083		97.72804		7.74136	98.23179		8.72	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	0.12000		0.00012		0.60000	0.00060	0.120	8.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,753.81000		5.75381		5,250.54000	5,250.54	5,753.810	8.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	0.14000		0.00014		0.66000	0.00066	0.140	8.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,704.63000		5.70463		5,201.40000	5,201.40	5,704.630	8.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	0.15000		0.00015		0.73000	0.00073	0.150	8.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,655.48000		5.65548		5,152.31000	5,152.31	5,655.480	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.98904		99.02758		7.87342	99.53816		8.58	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	66.20000		0.06620		90.22000	0.09022	66.200	8.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	8,396.75000		8.39675		7,910.19000	7,910.19	8,396.750	8.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	67.88000		0.06788		92.41000	0.09241	67.880	8.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	8,349.77000		8.34977		7,863.72000	7,863.72	8,349.770	8.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	69.60000		0.06960		94.65000	0.09465	69.600	8.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	8,302.85000		8.30285		7,817.32000	7,817.32	8,302.850	8.37	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.12101		96.78161		7.99829	97.30103		8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	1,608.96000		1.60896		1,827.62000	1,827.62	1,608.960	8.47	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,448.43000		3.44843		3,147.67000	3,147.67	3,448.430	8.47	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,421.80000		3.42180		3,122.49000	3,122.49	3,421.800	8.47	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	1,625.49000		1.62549		1,845.60000	1,845.60	1,625.490	8.47	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	1,642.13000		1.64213		1,863.69000	1,863.69	1,642.130	8.47	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,395.30000		3.39530		3,097.44000	3,097.44	3,395.300	8.47	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.24260		98.21253		8.11292	98.73854		8.47	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,451.85000		1.45185		1,631.70000	1,631.70	1,451.850	8.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	5,186.92000		5.18692		4,840.76000	4,840.76	5,186.920	8.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,464.96000		1.46496		1,645.93000	1,645.93	1,464.960	8.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	5,157.69000		5.15769		4,812.65000	4,812.65	5,157.690	8.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,478.15000		1.47815		1,660.23000	1,660.23	1,478.150	8.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	5,128.56000		5.12856		4,784.63000	4,784.63	5,128.560	8.34	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/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			7.99394		95.80830		7.88949	96.34657		9.56	7,473,047.40	78	11,167.00
R208	On 06/02/2014	Bond Future	6.74	Call	0.04000		0.00004		0.24000	0.00024	0.040	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,721.63000		6.72163		6,183.56000	6.18356	6,721.630	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	0.05000		0.00005		0.27000	0.00027	0.050	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,665.73000		6.66573		6,127.68000	6.12768	6,665.730	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	0.05000		0.00005		0.30000	0.00030	0.050	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,609.86000		6.60986		6,071.84000	6.07184	6,609.860	9.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.11567		93.68615		8.00621	94.23170		10.08	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	63.71000		0.06371		86.51000	0.08651	63.710	9.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,699.21000		9.69921		9,176.46000	9.17646	9,699.210	9.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	65.40000		0.06540		88.70000	0.08870	65.400	9.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,644.89000		9.64489		9,122.64000	9.12264	9,644.890	9.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	67.12000		0.06712		90.93000	0.09093	67.120	9.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,590.62000		9.59062		9,068.88000	9.06888	9,590.620	9.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.23015		95.00594		8.11503	95.56076		9.48	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,854.24000		3.85424		3,529.41000	3.52941	3,854.240	9.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,710.78000		1.71078		1,940.77000	1.94077	1,710.780	9.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,729.43000		1.72943		1,961.04000	1.96104	1,729.430	9.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,823.52000		3.82352		3,500.31000	3.50031	3,823.520	9.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,748.21000		1.74821		1,981.43000	1.98143	1,748.210	9.43	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,792.97000		3.79297		3,471.37000	3.47137	3,792.970	9.43	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	2,777.82000		2.77782		3,086.79000	3.08679	2,777.820	9.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,538.83000		2.53883		2,292.98000	2.29298	2,538.830	9.58	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.34107		93.01236		8.22038	93.57436		9.48	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,427.78000		1.42778		1,611.58000	1.61158	1,427.780	9.26	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,726.50000		5.72650		5,348.30000	5.34830	5,726.500	9.26	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,442.29000		1.44229		1,627.37000	1.62737	1,442.290	9.27	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,691.98000		5.69198		5,315.06000	5.31506	5,691.980	9.27	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,456.90000		1.45690		1,643.27000	1.64327	1,456.900	9.27	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,657.58000		5.65758		5,281.95000	5.28195	5,657.580	9.27	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	3,512.76000		3.51276		3,837.38000	3.83738	3,512.760	9.56	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,779.04000		2.77904		2,541.66000	2.54166	2,779.040	9.56	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.20997		74.52930		9.10049	75.33464		19.65	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	46.37000		0.04637		105.52000	0.10552	46.370	19.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	5,203.03000		5.20303		4,456.84000	4.45684	5,203.030	19.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	49.58000		0.04958		111.80000	0.11180	49.580	19.43	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	5,125.11000		5.12511		4,381.99000	4.38199	5,125.110	19.43	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	52.99000		0.05299		118.38000	0.11838	52.990	19.43	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,047.53000		5.04753		4,307.58000	4.30758	5,047.530	19.43	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.30513		72.37579		9.19234	73.19187		21.05	5,645,311.62	78	138.00
R209	On 08/05/2014	Bond Future	7.84	Call	335.47000		0.33547		426.72000	0.42672	335.470	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,171.74000		12.17174		11,446.91000	11.44691	12,171.740	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	342.49000		0.34249		435.27000	0.43527	342.490	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,088.10000		12.08810		11,364.80000	11.36480	12,088.100	20.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	7.86	Call	349.62000		0.34962		443.94000	0.44394	349.620	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,004.71000		12.00471	11,282.95000	11.28295	12,004.710	20.58	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,124.62000		1.12462	1,353.61000	1.35361	1,124.620	20.70	0.00	0	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	7,283.06000		7.28306	6,695.97000	6.69597	7,283.060	20.70	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,289.49000		2.28949	2,659.36000	2.65936	2,289.490	20.93	0.00	0	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,531.20000		4.53120	4,084.99000	4.08499	4,531.200	20.93	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	3,984.49000		3.98449	4,495.92000	4.49592	3,984.490	21.20	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,608.15000		2.60815	2,303.50000	2.30350	2,608.150	21.20	0.00	0	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,503.03000		4.50303	5,047.96000	5.04796	4,503.030	21.28	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,231.58000		2.23158	1,960.43000	1.96043	2,231.580	21.28	0.00	0	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,005.52000		5.00552	5,579.57000	5.57957	5,005.520	21.35	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,923.75000		1.92375	1,681.72000	1.68172	1,923.750	21.35	0.00	0	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,440.01000		5.44001	6,036.90000	6.03690	5,440.010	21.41	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,694.40000		1.69440	1,475.21000	1.47521	1,694.400	21.41	0.00	0	0	10,000.00
R209	On 07/08/2014	Bond Future			9.39453		73.39550	9.27820	74.22433		20.67	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,316.21000		3.31621	3,703.70000	3.70370	3,316.210	20.57	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,889.98000		5.88998	5,448.64000	5.44864	5,889.980	20.57	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,345.74000		3.34574	3,735.41000	3.73541	3,345.740	20.57	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,844.93000		5.84493	5,405.77000	5.40577	5,844.930	20.57	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,375.42000		3.37542	3,767.25000	3.76725	3,375.420	20.58	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,800.15000		5.80015	5,363.15000	5.36315	5,800.150	20.58	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future			9.48048		71.33435	9.36078	72.17467		20.85	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,764.76000		3.76476	4,147.28000	4.14728	3,764.760	20.73	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,309.37000		7.30937	6,851.57000	6.85157	7,309.370	20.73	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,793.16000		3.79316	4,177.52000	4.17752	3,793.160	20.73	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,262.77000		7.26277	6,806.81000	6.80681	7,262.770	20.73	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,821.67000		3.82167	4,207.87000	4.20787	3,821.670	20.74	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,216.39000		7.21639	6,762.27000	6.76227	7,216.390	20.74	0.00	0	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000		0.00	0	0	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R210	On 06/02/2014	Bond Future			160.42074		160.42074	161.28043	161.28043		0.00	0	0	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	1,069.26000		1.06926	209.57000	0.20957	1,069.260	0.00	0	0	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	1,079.26000		1.07926	219.57000	0.21957	1,079.260	0.00	0	0	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	1,089.26000		1.08926	229.57000	0.22957	1,089.260	0.00	0	0	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R211	On 06/02/2014	Bond Future			128.62905		128.62905	128.63861	128.63861		0.00	0	0	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	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	360.95000		0.36095	351.39000	0.35139	360.950	0.00	0	0	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	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	370.95000		0.37095	361.39000	0.36139	370.950	0.00	0	0	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	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	380.95000		0.38095	371.39000	0.37139	380.950	0.00	0	0	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212			On 06/02/2014	Bond Future									
R212	132.99	Call	06/02/2014	Bond Future	130.94169	130.94169	131.13630	131.13630	0.0000	0.0000	0.00	0	21,791.00
R212	132.99	Put	06/02/2014	Bond Future	0.00000	0.00000	0.00000	0.00000	0.0000	0.0000	0.00	0	0.00
R212	133.00	Call	06/02/2014	Bond Future	2,048.31000	2.04831	1,853.70000	1.85370	2,048.310	0.0000	0.00	0	0.00
R212	133.00	Put	06/02/2014	Bond Future	0.00000	0.00000	0.00000	0.00000	0.0000	0.0000	0.00	0	0.00
R212	133.01	Call	06/02/2014	Bond Future	2,058.31000	2.05831	1,863.70000	1.86370	2,058.310	0.0000	0.00	0	0.00
R212	133.01	Put	06/02/2014	Bond Future	0.00000	0.00000	0.00000	0.00000	0.0000	0.0000	0.00	0	0.00
R212			On 31/01/2022	Price Contribution	2,068.31000	2.06831	1,873.70000	1.87370	2,068.310	0.0000	0.00	0	0.00
R212					100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213			On 06/02/2014	Bond Future	9.07140	85.36272	8.97204	86.10816		17.73	0.00	0	21,529.00
R213	8.29	Call	06/02/2014	Bond Future	23.18000	0.02318	54.39000	0.05439	23.180	17.41	0.00	0	0.00
R213	8.29	Put	06/02/2014	Bond Future	6,161.21000	6.16121	5,446.98000	5.44698	6,161.210	17.41	0.00	0	0.00
R213	8.30	Call	06/02/2014	Bond Future	24.93000	0.02493	57.97000	0.05797	24.930	17.41	0.00	0	0.00
R213	8.30	Put	06/02/2014	Bond Future	6,080.28000	6.08028	5,367.88000	5.36788	6,080.280	17.41	0.00	0	0.00
R213	8.31	Call	06/02/2014	Bond Future	26.80000	0.02680	61.74000	0.06174	26.800	17.42	0.00	0	0.00
R213	8.31	Put	06/02/2014	Bond Future	5,999.58000	5.99958	5,289.08000	5.28908	5,999.580	17.42	0.00	0	0.00
R213			On 08/05/2014	Bond Future	9.17167	82.96003	9.06918	83.71551		18.81	0.00	0	0.00
R213	7.64	Call	08/05/2014	Bond Future	309.81000	0.30981	387.27000	0.38727	309.810	18.38	0.00	0	0.00
R213	7.64	Put	08/05/2014	Bond Future	12,741.95000	12.74195	12,063.93000	12.06393	12,741.950	18.38	0.00	0	0.00
R213	7.65	Call	08/05/2014	Bond Future	316.27000	0.31627	395.02000	0.39502	316.270	18.38	0.00	0	0.00
R213	7.65	Put	08/05/2014	Bond Future	12,658.71000	12.65871	11,981.98000	11.98198	12,658.710	18.38	0.00	0	0.00
R213	7.66	Call	08/05/2014	Bond Future	322.84000	0.32284	402.90000	0.40290	322.840	18.38	0.00	0	0.00
R213	7.66	Put	08/05/2014	Bond Future	12,575.70000	12.57570	11,900.28000	11.90028	12,575.700	18.38	0.00	0	0.00
R213			On 07/08/2014	Bond Future	9.26721	84.12847	9.16128	84.89598		18.34	0.00	0	0.00
R213	8.84	Call	07/08/2014	Bond Future	3,141.10000	3.14110	3,482.51000	3.48251	3,141.100	18.17	0.00	0	0.00
R213	8.84	Put	07/08/2014	Bond Future	6,302.06000	6.30206	5,875.96000	5.87596	6,302.060	18.17	0.00	0	0.00
R213	8.85	Put	07/08/2014	Bond Future	6,254.89000	6.25489	5,830.80000	5.83080	6,254.890	18.17	0.00	0	0.00
R213	8.85	Call	07/08/2014	Bond Future	3,169.94000	3.16994	3,513.36000	3.51336	3,169.940	18.17	0.00	0	0.00
R213	8.86	Call	07/08/2014	Bond Future	3,198.94000	3.19894	3,544.37000	3.54437	3,198.940	18.17	0.00	0	0.00
R213	8.86	Put	07/08/2014	Bond Future	6,207.97000	6.20797	5,785.89000	5.78589	6,207.970	18.17	0.00	0	0.00
R213			On 06/11/2014	Bond Future	9.36050	81.83181	9.25134	82.60973		18.32	0.00	0	0.00
R213	8.84	Call	06/11/2014	Bond Future	3,677.61000	3.67761	4,022.32000	4.02232	3,677.610	18.15	0.00	0	0.00
R213	8.84	Put	06/11/2014	Bond Future	7,486.79000	7.48679	7,053.58000	7.05358	7,486.790	18.15	0.00	0	0.00
R213	8.85	Call	06/11/2014	Bond Future	3,705.90000	3.70590	4,052.33000	4.05233	3,705.900	18.15	0.00	0	0.00
R213	8.85	Put	06/11/2014	Bond Future	7,439.47000	7.43947	7,007.98000	7.00798	7,439.470	18.15	0.00	0	0.00
R213	8.86	Call	06/11/2014	Bond Future	3,734.33000	3.73433	4,082.47000	4.08247	3,734.330	18.15	0.00	0	0.00
R213	8.86	Put	06/11/2014	Bond Future	7,392.38000	7.39238	6,962.60000	6.96260	7,392.380	18.15	0.00	0	0.00
R213			On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186			On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214			On 06/02/2014	Bond Future	9.31524	75.29191	9.19571	76.20010		21.16	0.00	0	5,455.00
R214	8.99	Call	06/02/2014	Bond Future	380.26000	0.38026	659.72000	0.65972	380.260	21.04	0.00	0	0.00
R214	8.99	Put	06/02/2014	Bond Future	2,896.92000	2.89692	2,268.19000	2.26819	2,896.920	21.04	0.00	0	0.00
R214	9.00	Call	06/02/2014	Bond Future	397.19000	0.39719	684.57000	0.68457	397.190	21.04	0.00	0	0.00
R214	9.00	Put	06/02/2014	Bond Future	2,834.29000	2.83429	2,213.48000	2.21348	2,834.290	21.04	0.00	0	0.00
R214	9.01	Call	06/02/2014	Bond Future	414.67000	0.41467	710.05000	0.71005	414.670	21.05	0.00	0	0.00
R214	9.01	Put	06/02/2014	Bond Future	2,772.36000	2.77236	2,159.55000	2.15955	2,772.360	21.05	0.00	0	0.00
R214			On 08/05/2014	Bond Future	9.40830	73.00798	9.28515	73.92832		22.22	0.00	0	0.00
R214	8.99	Call	08/05/2014	Bond Future	2,150.50000	2.15050	2,535.90000	2.53590	2,150.500	22.10	0.00	0	0.00
R214	8.99	Put	08/05/2014	Bond Future	5,358.98000	5.35898	4,824.04000	4.82404	5,358.980	22.10	0.00	0	0.00
R214	9.00	Call	08/05/2014	Bond Future	2,178.12000	2.17812	2,566.71000	2.56671	2,178.120	22.10	0.00	0	0.00
R214	9.00	Put	08/05/2014	Bond Future	5,307.12000	5.30712	4,775.37000	4.77537	5,307.120	22.10	0.00	0	0.00
R214	9.01	Call	08/05/2014	Bond Future	2,205.95000	2.20595	2,597.74000	2.59774	2,205.950	22.11	0.00	0	0.00
R214	9.01	Put	08/05/2014	Bond Future	5,255.60000	5.25560	4,727.05000	4.72705	5,255.600	22.11	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
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	9.39075	97.43224		9.28128	98.49214			0.00	0	12,135.00
R248	On 06/02/2014	9.09	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.09	Put	2,964.49000	2.96449	1,904.59000	1.90459	2,964.490			0.00	0	0.00
R248	On 06/02/2014	9.10	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.10	Put	2,863.22000	2.86322	1,803.32000	1.80332	2,863.220			0.00	0	0.00
R248	On 06/02/2014	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.11	Put	2,762.14000	2.76214	1,702.24000	1.70224	2,762.140			0.00	0	0.00
R248	On 08/05/2014		Bond Future	9.48697	94.30561	9.37400	95.37974				0.00	0	1,375.00
R248	On 08/05/2014	9.04	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	9.04	Put	4,384.30000	4.38430	3,310.17000	3.31017	4,384.300			0.00	0	0.00
R248	On 08/05/2014	9.05	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	9.05	Put	4,282.17000	4.28217	3,208.04000	3.20804	4,282.170			0.00	0	0.00
R248	On 08/05/2014	9.06	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	9.06	Put	4,180.23000	4.18023	3,106.10000	3.10610	4,180.230			0.00	0	0.00
RAIN	On 17/03/2014		Foreign Exchange Future	21,814.66000	21,814.66000	21,521.07000	21,521.07000				0.00	0	0.00
TRY / R	On 17/03/2014		Foreign Exchange Future	4.77320	4.77320	4.78250	4.78250			12.56	0.00	0	0.00
TRY / R	On 17/03/2014	4.99	Call	24.82070	0.02482	26.08140	0.02608	24.821		13.08	0.00	0	0.00
TRY / R	On 17/03/2014	4.99	Put	241.62070	0.24162	233.58140	0.23358	241.621		13.08	0.00	0	0.00
TRY / R	On 17/03/2014	5.00	Call	23.18120	0.02318	24.47220	0.02447	23.181		13.10	0.00	0	0.00
TRY / R	On 17/03/2014	5.00	Put	249.98120	0.24998	241.97220	0.24197	249.981		13.10	0.00	0	0.00
TRY / R	On 17/03/2014	5.01	Call	21.80630	0.02181	22.95350	0.02295	21.806		13.16	0.00	0	0.00
TRY / R	On 17/03/2014	5.01	Put	258.60630	0.25861	250.45350	0.25045	258.606		13.16	0.00	0	0.00
TRY / R	On 13/06/2014		Foreign Exchange Future	4.73000	4.73000	4.74740	4.74740			11.89	0.00	0	0.00
TRY / R	On 13/06/2014	5.04	Call	45.85710	0.04586	48.83190	0.04883	45.857		12.69	0.00	0	0.00
TRY / R	On 13/06/2014	5.04	Put	355.85710	0.35586	341.43190	0.34143	355.857		12.69	0.00	0	0.00
TRY / R	On 13/06/2014	5.05	Call	44.33020	0.04433	47.23290	0.04723	44.330		12.74	0.00	0	0.00
TRY / R	On 13/06/2014	5.05	Put	364.33020	0.36433	349.83290	0.34983	364.330		12.74	0.00	0	0.00
TRY / R	On 13/06/2014	5.06	Call	42.85600	0.04286	45.68790	0.04569	42.856		12.79	0.00	0	0.00
TRY / R	On 13/06/2014	5.06	Put	372.85600	0.37286	358.28790	0.35829	372.856		12.79	0.00	0	0.00
Total for Derivatives :											1,778,285,416.44	153,076	3 081 729.00

i-Bonds

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000	0.00000	100.44605				0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.80500	105.67394	6.80500	105.65440				680,500,000,000.00	100,000,000	50,000,000.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000	0.00000	100.63981				0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.60500	105.97640	8.60500	105.95174				0.00	0	4,000,000,000.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.00000	0.00000	101.22046				0.00	133,200,000	66,600,000.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.00000	0.00000	101.33563				0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	9.47000	97.07721	9.47000	97.05240				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB06		On 27/03/2015	Spot Bond	7.10500	103.82644		7.10500	103.80642			0.00	0	390,000,000.00
AB07		On 07/03/2014	Spot Bond	5.83500	108.14305		5.83500	103.75313			0.00	0	1,010,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.86710			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.72000	106.76300		8.72000	106.73782			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond	0.89000	136.58438		0.89000	136.57265			0.00	0	10,000,000.00
ABCP13		On 07/12/2023	Spot Bond	2.41000	127.74968		2.41000	261.16426			0.00	0	10,000,000.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.20389			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.80771			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.23723			0.00	0	7,510,000,000.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.75696			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.79040			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.81255			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.98412			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.56500	108.44440		7.56500	108.42216			0.00	0	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.63235			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.08500	104.70096		7.08500	104.68082			5,668,000,000,000.00	800,000,000	400,000,000.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.16601			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.45341			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.30006			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.36048			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.39145			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.61860			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.76983			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.30627			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.78724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.10753			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	102.58791			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.34000	136.95459		5.34000	131.85507			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.11000	126.96434		3.11000	126.94571			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.84000	118.01347		2.84000	117.99708			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.49000	101.82411		4.49000	101.80556			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.91000	101.45724		5.91000	101.43469			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.12000	109.82795		11.12000	109.79512			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.44120			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.68424			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.74788			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.78493			0.00	200,000,000	100,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.14000	110.84006		4.14000	110.82076			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	41.52031		100.00000	41.41749			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.15000	164.28118		2.15000	164.26144			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	155.32965		2.76000	155.30841			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.18000	165.91445		2.18000	165.89435			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.10000	169.97410		2.10000	169.95389			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.11625	73.17172		8.11625	73.15608			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.11625	73.17172		8.11625	73.15608			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.70000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.67964			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	90.84000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	89.84000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.17000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	86.52000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.36516				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.25099				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	86.17000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.62500		102.72044	6.62500	102.70205				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	86.47000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000	0.00000	89.29000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000	0.00000	86.74000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.53805				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.09500		114.69346	7.09500	114.67137				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.21371				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	83.99000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	84.12000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.78500		92.58536	2.78500	100.38765				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.75500		99.04688	2.75500	147.54034				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.70000		111.95988	2.70000	193.80901				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	82.83000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.73000		91.43235	9.73000	91.40836				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	92.50000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.40000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	107.97012				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.78000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	96.88000			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	9.84000		105.83922		9.84000	105.81129			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	9.78500		106.25096		9.78500	106.22308			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.04500		90.29063		9.04500	90.26868			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	104.37000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	104.20000			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	9.88000		105.54123		9.88000	105.51326			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.39000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.91810			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.42000		108.61819		8.42000	108.59345			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.75500		103.83275		6.75500	103.81370			0.00	0	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.05500		97.22992		9.05500	97.20628			0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond	10.04000		94.59794		10.04000	94.57234		4,016,000,000,000.00		400,000,000	300,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.45500		107.13819		7.45500	107.11653			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	1.59000		131.26280		1.59000	128.72502			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.22000		129.67784		2.22000	265.10744			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	0.83000		123.61079		0.83000	126.35716			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.06000		123.74826		2.06000	126.21919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	42.76257	100.00000	42.65668				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.25500	108.25447	11.25500	108.22173				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.71737				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.48041	100.00000	2.47427				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.76368				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.42054				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	14.78442	100.00000	14.74781				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.67105				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	61.03150	11.00000	61.01405				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	14.78442	100.00000	14.74781				0.00	0	100,000,000.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.29667				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.81712				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.90244				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.77906				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.80478				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.81610				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.93532				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.93532				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.93491				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.75850				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.93491				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.93572				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	87.08756			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.74402			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.61085			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.78941			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.81490			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.82517			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.80461			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.75852			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.51000	103.19656		9.51000	103.24003			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.69684			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.45500	108.97323		7.45500	99.91837			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.92909			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.71230			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	80.60289			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.06422			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.12615			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.77902			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28133			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28133			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.15629			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.75326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.74708			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.85284			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.10706			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.85218			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.93654			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61198			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.82250			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.04877			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.64591			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.78212			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.65763			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.64628			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.76584			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.36005			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68343			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.66589			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69994			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.76378			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72771			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68653			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69788			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.64784		10.23000	103.61928			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.70905			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69169			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.96443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.02900			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.64751			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.54500	102.08663		9.54500	102.06048			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76062			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.34529		1.75000	110.45713			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.69685			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.69873			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73740			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.76289			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.71188			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.75779			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.73229			0.00	200,000,000	100,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78836			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.91977			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.76798			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.13751			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.75779			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.74252			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.78614			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.79951			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.69153			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.70701			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.80268			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.78633			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.74249			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83622			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83927			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84435			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	90.85133			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.80364			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.80364			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	121.49488			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	122.37418			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.69146			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.68431			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.16103			0.00	200,000,000	100,000,000.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.70371			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.70678			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.73740			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.69248			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.69146			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.76952			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.69010			0.00	140,000,000	140,000,000.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.92252			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.88128			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	10.20420	100.00000	10.17948			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.19314			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.32952			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.42035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.12790			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.14210			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.16101			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.12400			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.05500	98.86074		8.05500	98.83929			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.16308			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.19154			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.52500	103.40734		8.52500	103.38350			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.48000	116.21120		9.48000	116.18164			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	59.12554		100.00000	58.97912			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.17500	111.31318		7.17500	111.29151			0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	56.25039		100.00000	56.11110			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	14.29023		100.00000	14.25843			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.00500	152.56345		3.00500	152.54158			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.84000	105.20703		4.84000	131.83686			0.00	0	10,000,000.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.88899			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.79504			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.75818			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.23018			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.58065			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.82997			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	100.80877			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.64034			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.52897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	9.01500	106.12007		9.01500	106.09437			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.66837			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.16596			0.00	0	10,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.34922			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.97682			0.00	0	1,000,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.00835			0.00	0	1,000,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.62000	101.09883		9.62000	101.07273			1,924,000,000,000.00	200,000,000	1,100,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.05500	110.93573		7.05500	110.91460			3,950,800,000,000.00	560,000,000	140,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.53947			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.48890			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.06500	103.89304		7.06500	103.87322			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.87000	106.49260		8.87000	106.46722			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.87735			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.91163	104.09797		10.91163	102.74303			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.78379	101.93712		10.78379	101.44932			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.83145	101.81697		10.83145	101.38382			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.73934			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.88050	101.59957		10.88050	101.30198			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.99358	100.27997		11.99358	100.19919			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.75756			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.75756			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.75763			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.16163	100.54938		11.16163	100.63342			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.07557	102.82676		11.07557	101.30783			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.78379	101.93712		10.78379	101.44932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA15	On 30/06/2016	Spot Bond		11.04499	101.81381		11.04499	101.43700			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.25177	95.41116		10.25177	100.93266			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.71753			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.70191			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.70191			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.66251			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		10.47818	100.89512		10.47818	100.82349			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.64500	99.39947		11.64500	99.27414			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.47265			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.57000	65.78046		11.57000	96.77883			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	100.64843			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	81.76119		12.22500	100.69043			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.69117			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.41500	64.69678		11.41500	96.69021		4,566,000,000,000.00	400,000,000	200,000,000.00	
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.66968			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.68759			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.68759			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	100.66107			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.50057			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.70268			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.45135			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.70268				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	100.00000	5.46889	100.00000	5.45380				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.91163	104.22189	13.91163	102.93076				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.25288	101.41084	15.25288	101.36914				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.16204	101.26482	14.16204	101.14296				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.91907				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.91907				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.91907				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.95445				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	100.00000	1.39328	100.00000	1.38944				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	13.18265	100.00000	13.15764				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.03360	100.00000	19.98400				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.23283	100.00000	18.18768				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.25483	100.00000	11.22696				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.26362	100.00000	11.23541				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.60763	100.00000	13.57393				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.79078	100.00000	11.76158				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	87.36878	100.00000	87.17156				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.15928				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.78527				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.80410				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000	50.00005	100.00000	50.00004				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000	95.30026	100.00000	95.05208				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000	90.79602	100.00000	90.57072				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000	80.93126	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
BD0202	On 31/12/2018	Spot Bond		2.12000	103.94577		2.12000	170.76714			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.40000	96.41110		8.40000	138.99545			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.40000	97.76802		8.40000	139.34777			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.78500	96.91327		8.78500	96.89038			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.81302			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.36910			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	100.97711			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.71672			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	94.35897		100.00000	93.87755			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.10500	98.98055		8.10500	98.95883			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.01096			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.10882			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.11125			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.11935			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12744			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14979			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	13.65675		100.00000	13.62293			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.95084			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.94798			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.94676			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.94635			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.94146			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.93495			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	10.68546		100.00000	10.65957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		10.68546	100.00000	10.65957				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.72380				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.78507				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.80177				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.42000		104.29048	8.42000	104.26672				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.85187				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.94074				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		6.13124	100.00000	6.11605				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.13124	100.00000	6.11605				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.41000		106.76144	6.41000	101.65686				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.73491				0.00	0	10,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.89508				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.43786				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.79381				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.06154				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.25327				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.05116				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.11126				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.22043				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.67438				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	102.41936				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		41.55870	100.00000	41.45463				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.86157	100.00000	13.82725				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	101.32873				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.88500		107.54862	6.88500	107.52851				0.00	0	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
CBL08	On 02/11/2016	Spot Bond	9.52000		114.23817		9.52000	114.20883			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.94557			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.15354			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.17000		105.09464		9.17000	105.06862			0.00	0	680,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.32500		104.45994		11.32500	104.42816			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.82220			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.57500		99.78494		11.57500	99.75444			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.56754			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.41000		101.90919		9.41000	101.88331			1,882,000,000,000.00	200,000,000	140,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.67414			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.01500		100.92999		12.01500	100.89800			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.59901			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.09519			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.49679			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.37000		93.45546		10.37000	93.42936			2,074,000,000.00	200,000	100,000.00
CCT01	On 23/06/2023	Spot Bond	10.23000		115.13877		10.23000	115.10721			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.08000		111.20889		10.08000	111.17885			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.42000		115.97626		9.42000	115.94678			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.41534			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.77000		104.54442		11.77000	104.51140			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.69264			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.82824			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.10926			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.13632			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.21256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.22551			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.35399			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.32811			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.46490			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.96458			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.58222			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	98.39572	100.00000	100.00000	97.87234			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	98.39572	100.00000	100.00000	97.87234			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	98.39572	100.00000	100.00000	97.87234			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.77909			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	98.39572	100.00000	100.00000	97.87234			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.01053			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04069			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.73833	10.11000	10.11000	100.71089			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04069			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.39756			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	115.59022	2.76000	2.76000	115.57452			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	112.57972	3.14000	3.14000	115.59329			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.40662	8.25000	8.25000	103.38353			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04069			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04069			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	120.68141	3.10000	3.10000	115.18841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond		2.40000	120.36645		2.40000	114.88998			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.12200			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.73235			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.25253			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.15500	103.26367		8.15500	103.24100			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.26024			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.25646			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.13348			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.13439			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.20500	103.40879		8.20500	103.38596			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.20500	103.40879		8.20500	103.38596			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		8.25500	102.23909		8.25500	102.21637			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79968			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.88811			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.17954			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.17954			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	84.34721		100.17539	83.98315			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.12391			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.36421			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.81166			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.15759			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.23819			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.97555		9.35000	103.94973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN243	On 24/02/2019	Spot Bond		9.35000	103.97555		9.35000	103.94973			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.15754			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.16097			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	101.95785			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.73657			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.91850			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.56238			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.56238			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.56238			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.56238			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.56238			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.57752			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.60257			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.60257			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.60257			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.60257			0.00	200,000,000	100,000,000.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.60257			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.60677			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.34500	104.50773		9.34500	104.48137			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.22859			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.69141			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.69141			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.92198			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.91799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN270	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.81083				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.72719				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.72209				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.74311				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.22493				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.41503				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.74105				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	104.98400				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.95722				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.64172				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.56015				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.70167				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.81892				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.81892				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.81892				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.81892				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.48832				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.09597				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.98886				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.69904				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.69066				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.60108				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.69066				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.46719				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.85831				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62294			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62294			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61262			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.12814			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.47729			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.14706			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	125.63935			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	125.99391			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.74035			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	124.56738			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.68514			0.00	0	4,008,886,400.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.59611			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.01000	93.79711		11.01000	93.76935			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.53000	95.44016		11.53000	95.41062			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58275			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.85656			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.55587			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.05837			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.91213			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.51514		8.80500	102.11676			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.74249			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.05797			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	121.48895			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.78022			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.79550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.85453			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.80364			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.14821			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.14821			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.14821			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.90259			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.60368			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.11459			0.00	200,000,000	100,000,000.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.58275			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	109.47983			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	109.65995			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.61272			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.97969			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.00370			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.58649			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.16158			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.94850			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.70507			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.82604			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.97991			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.46557			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.60803			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.56781			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.98235			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.57282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.87056			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.30891			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.48093			0.00	0	0.00
CLN355		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.05621			0.00	0	0.00
CLN357		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.18324			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	37.54105		7.01000	38.15304			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	144.09645			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	8.78500	96.91327		8.78500	129.97553			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.40000	31.69222		8.40000	138.99545			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.40000	32.09394		8.40000	139.34777			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	87.91910			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	87.81581			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.35402			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.35402			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.80993			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.75233			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76371			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75779			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.05837			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.68226			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.35364			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	8.70500	111.77507		8.70500	108.35020			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.87000	101.77586		8.87000	101.75159			3,548,000,000,000.00	400,000,000	911,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond		10.28000	113.17112		10.28000	113.13995			2,056,000,000,000.00	200,000,000	100,700,000.00
COJ06	On 09/12/2015	Spot Bond		8.05500	106.15127		8.05500	106.12825			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.87000	108.34435		9.87000	108.31553			1,974,000,000,000.00	200,000,000	100,000,000.00
COT01	On 03/04/2023	Spot Bond		10.32000	95.83281		10.32000	95.80632			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.13000	96.68998		11.13000	96.66121			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.13000	89.54274		11.13000	89.51609			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.10394			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.14680			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.05011			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.88025			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.95890			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.54249			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.73000	89.26468		12.73000	89.23425			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.28990		100.00000	11.26194			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.07764			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.14500	98.27494		8.14500	98.25327			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.33496			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.49442			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.91017			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	103.13705			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.36823			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.00166			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.64305			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.67532			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.93500	119.20202		6.93500	119.17969			0.00	0	660,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond		8.49000	108.92009		8.49000	108.89548			0.00	0	4,643,300,000.00
DV23	On 27/02/2023	Spot Bond		8.95000	110.60445		8.95000	110.57814			5,907,000,000,000.00	660,000,000	12,373,100,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.74159			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.77542			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.14042			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.14000	133.28003		8.14000	126.50845			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	105.03437			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	104.35426		0.10000	131.41656			0.00	0	6,960,000,000.00
EL28	On 02/05/2028	Spot Bond		2.23000	115.22661		2.18500	115.83109			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.19500	103.37921		2.19500	103.36663			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.28500	102.25726		2.28500	102.24467			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.77000	103.73628		9.77000	103.70940			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.62000	109.66893		9.62000	109.64047			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.18000	101.51256		10.18000	101.48472			2,036,000,000,000.00	200,000,000	100,000,000.00
EMM04	On 16/05/2028	Spot Bond		10.75500	90.26713		10.75500	94.50567			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.25357			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.52237			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.74366			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.31047			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.09145			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	81.08108		100.00000	80.71749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ187U	On 21/02/2014	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000	94.42317	100.00000	94.19231				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	84.68124	100.00000	84.49051				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.27771	3.00000	128.25928				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.11500	103.26205	11.11500	103.23120				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.96498				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00026				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.38569				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.93500	84.90989	9.93500	98.28244				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.42176				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.15227				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.48205				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.35789				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.32405				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.51070				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.46667				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.25279				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.29107				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.21937				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.27647				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.20795				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.25554				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.58500	104.93284	6.58500	104.91417				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.72000	107.94764	7.72000	107.92517				175,244,000,000.00	22,700,000	17,814,063,200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond		8.61500	108.62737		8.61500	108.60206			0.00	0	24,120,827,600.00
ES26	On 02/04/2026	Spot Bond		8.99500	94.15634		8.99500	94.13358			1,799,000,000,000.00	200,000,000	9,505,267,400.00
ES33	On 15/09/2033	Spot Bond		9.85000	82.53641		9.74000	83.31680			1,379,000,000,000,000.00	40,000,000,000	17,651,827,600.00
ES42	On 25/04/2042	Spot Bond		9.93000	88.72480		9.93000	88.70118			3,356,340,000,000.00	338,000,000	3,969,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.18689			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.18566			0.00	0	700,000,000.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.58572			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.99986			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.18262			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.26230			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.12017		100.00000	12.61497			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	9.84854		100.00000	12.27624			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.74662			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.77970			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.84579			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.91178			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.75500	104.69823		6.75500	104.67902			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.41500	97.34708		9.41500	97.32247			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.78748			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.78742			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	10,000,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.18373			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.21500	104.12271		11.21500	104.09150			4,486,000,000,000.00	400,000,000	200,000,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.26694			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.16000	124.49454		2.16000	125.31469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI23		On 07/12/2023	Spot Bond	2.25000	129.37108		2.25000	264.48009			0.00	0	10,000,000.00
FRBI25		On 31/01/2025	Spot Bond	2.49500	97.15454		2.49500	103.27185			0.00	0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.73500	99.27808		2.73500	147.88481			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.59000	113.77589		2.59000	196.95322			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.36500	114.25919		7.36500	114.23636			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	7.99700	59.09068		7.99700	58.39374			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.48900	37.74402		9.48900	36.83419			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.72000	36.49761		9.72000	35.56010			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.44841			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.88427			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.17502			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.98483			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.82950			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.82950			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.40730			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.79698			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91286			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.08841			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77915			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86352			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.34381			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.16028		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.16028		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.07177			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.80059			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.82649			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	100.82910			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.12880		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	100.88705			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	101.11289			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.07755			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.98236		100.09221	12.95018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.74454			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.18186			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.90846			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.02559			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.67539			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.65618			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.84285			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	100.85317			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.77190			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.78327			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.05227			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.79045			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.77378			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.76798			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.78453		13.22500	54.76474			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.71903			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.72005			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.10800			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.75677			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.74000	88.46585		3.74000	91.51050			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.79346			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.79346			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.40220			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	98.97359				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.53805				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.74249				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.72311				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	101.93451				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.86164				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.44878				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	101.91215				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.00166				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.77512				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.18520				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.65747				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.11060				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.10333				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.03635				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.84588				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.84081				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	99.15242				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.71227				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.98087				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.40000		117.17647	3.40000	114.68828				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.85723				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.86648				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.38000		107.76415	3.38000	114.85135				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	1.17000	99.25388		1.17000	121.58282			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.40000	104.97731		3.40000	114.68828			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.15000	103.33471		2.15000	121.61198			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.22000	103.99757		2.22000	126.66018			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97814			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.24031			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.20151			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.22367			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.73789			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.85110			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	104.94747			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.00310			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.96411			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80670			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.11282			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80568			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.86671			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	94.04412			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	92.95094			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.16858		100.00000	9.14588			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	15.49755		100.00000	15.45917			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.29000	142.86144		4.29000	142.83590			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.99150			0.00	0	4,000,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.01591			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.36859			0.00	600,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.51255			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.99221			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.47326			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.64034			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	100.00000		0.00000	84.30406			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.91500	88.33994		2.91500	115.75832			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.10425			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		100.00000	10.52456		100.00000	10.49849			0.00	0	18,500,000,000.00
FRS104	On 23/01/2024	Spot Bond		100.00000	10.52456		100.00000	10.49849		500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
FRS36	On 07/12/2023	Spot Bond		2.76000	124.28739		2.76000	254.08372			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.26000	129.26902		2.26000	264.27137			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.98000	122.16899		2.98000	249.75153			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	101.56348		2.53000	122.03129			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	126.23399		2.06000	122.35983			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.13890			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.38979			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.60130			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.89500	92.45925		2.89500	92.44622			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	16.11423		104.97509	16.07255			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	20.31323		101.07593	20.26245			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	12.34895		100.44759	12.31824			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.72557			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	18.68547		100.76967	18.63889			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond		2.42000	104.19881		2.42000	104.18553			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	100.39518			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.45500	95.61812		2.45500	103.67691			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.30559			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.48500	95.33786		2.48500	103.37294			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.28572			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.46000	127.24802		2.46000	329.59525			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.49498			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.58959			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.49135			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.41471			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.17422			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.05314			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.69613			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.35562			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.04000	104.89074		6.04000	104.87351			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.30500	105.88878		6.30500	105.87063			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.27500	104.67553		7.27500	104.65488			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.87000	105.10913		7.87000	105.08672			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.10500	111.43111		8.10500	111.40679			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.73000	103.02451		8.73000	103.00019			0.00	0	50,000,000.00
FRX20	On 01/10/2020	Spot Bond		9.01000	101.55569		9.01000	101.53111			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.71000	91.54200		9.71000	91.51803			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.80000	107.68788		9.80000	107.65958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond		10.60500	95.48334		10.60500	95.45654			0.00	0	2,010,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.60500	78.71725		10.60500	78.69490			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.59258			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.62452			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.65034			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.66066			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.68640			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.72761			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.75850			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.89221			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.67272			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.32891			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.22000	103.53487		9.22000	103.50923			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	101.30257			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.69117			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.25685			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.98540			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		100.00000	80.04386		100.00000	99.81785			0.00	0	0.00
GRD01U	On 28/01/2014	Spot Bond		100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.28284			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.36539			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.91830			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	102.12529			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.22181			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.83428			0.00	90,000,000	30,000,000.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.43146			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.87341			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	100.49641			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.69844			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00024			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.12485			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.83650			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.87936			0.00	0	1,000,000,000.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.87765			0.00	0	0.00
HILC08		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC09		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.27330			0.00	0	0.00
HILC10		On 25/04/2014	Spot Bond	100.00000	82.95877		100.00000	80.57395		2,570,000,000,000,000.00	25,700,000,000	25,700,000,000.00	
HM1B5U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7		On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.13075			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.74011	101.37457		7.74011	102.71943			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	100.13738			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.09313	101.37675		8.09313	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	100.14590			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.54376	101.38336		8.54376	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	100.15630			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	100.19428			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.25265			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.26224			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.28000	112.07695		8.28000	107.18154			0.00	0	2,930,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.03000	131.64108		2.03000	269.12239			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.01000	134.67274		2.01000	269.54926			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.68500	100.70204		9.68500	96.05591			0.00	0	3,220,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.65500	100.90511		9.65500	96.25899			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	35.56179		100.00000	35.47373			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.23031		100.00000	9.20746			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	56.65805		100.00000	56.51776			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	26.94688		100.00000	26.88016			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	14.93740		100.00000	14.90041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000		10.15482	100.00000	10.13022				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.84500		110.09193	1.84500	110.07967				1,866,425,616,000.00	1,011,612,800	65,070,306,400.00
I2038	On 31/01/2038	Spot Bond	2.29500		107.52528	2.29500	107.51200				4,403,646,000.00	1,918,800	21,260,959,400.00
I2046	On 31/03/2046	Spot Bond	2.42000		104.86900	2.42000	104.85563				27,145,927,952,000.00	11,217,325,600	49,920,000,000.00
I2050	On 31/12/2050	Spot Bond	2.32500		113.23219	2.32500	113.21799				9,071,841,705,000.00	3,901,867,400	20,780,933,700.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	92.10000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.25500		107.19808	7.25500	107.17697				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.83919				0.00	0	10,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.90912				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.83753				0.00	0	7,500,000,000.00
IBL20	On 15/03/2014	Spot Bond	6.98000		107.80170	6.98000	103.44524				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.75500		106.91081	7.75500	106.88834				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.57000		108.55575	8.57000	108.53058				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.91000		106.78212	6.91000	102.59843				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.10314				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.21445				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.14000		113.72845	4.14000	113.70879				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.57500		105.24381	7.57500	105.22254				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.88776				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.88016				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.99000		105.69404	0.99000	125.77041				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.13000		104.52024	2.13000	125.58527				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.02816				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.15527				0.00	0	10,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.24000		104.64484	8.24000	104.62162				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.31978				0.00	1,500,000,000	1,510,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.57687				0.00	0	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.26613				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.84500	97.52128	8.84500	97.49810				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.37000	90.73368	9.37000	90.71073				0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.07977				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.32000	98.94509	8.32000	98.92293				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.42000	98.37123	9.42000	98.32277				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.93660				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	99.93448				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.51500	99.34633	7.51500	99.32642				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.62500	98.04486	8.62500	98.02236				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00317	100.00000	0.00316				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.01221				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.01640				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.02000	98.84673	9.02000	98.82277				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.37973	5.00000	101.36598				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.37973	5.00000	101.36598				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	99.95974	5.00000	99.94634				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.37973	5.00000	101.36598				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.49906	4.00000	101.48795				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.40803				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.34603				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.64099				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.45040	9.20000	110.42311				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.57390			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.57390			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.48211			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	8.15612	100.00000	8.13593			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.06192			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.36406			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.25418			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.25500	102.92806	9.25500	102.90235			3,702,000,000,000.00	400,000,000	200,000,000.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.02263			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.16068			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.73618			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.93850			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.56245	100.00000	6.54655			0.00	0	0.00
IN238U		On 13/03/2014	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IN240U		On 10/04/2014	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond	5.25000	95.01188	5.25000	99.91377			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.25000	99.89942	5.25000	99.81336			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.25000	99.79903	5.25000	99.71315			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	5.25000	99.69885	5.25000	99.61315			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond	5.35000	99.59127	5.35000	99.50412			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.35000	99.48960	5.35000	99.40263			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.45000	99.37679	5.45000	99.28839			0.00	0	0.00
INA414		On 01/04/2014	Spot Bond	5.45000	99.06808	5.45000	98.98023			0.00	0	0.00
INA415		On 08/04/2014	Spot Bond	5.50000	98.95622	5.50000	98.86776			0.00	0	0.00
INA416		On 15/04/2014	Spot Bond	5.50000	98.85303	5.50000	98.76476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA417		On 22/04/2014	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	99.98500			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.13506			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.63022			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.91163	103.14371		10.91163	102.17179			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.91163	101.02645		10.91163	100.91007			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.75520			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.28261			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.73946			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.07733		6.50000	102.05940			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.81892			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.48061			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.07627			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.07627			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.18183			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.28343			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	97.70751			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.93440			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.73053			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.22183			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.23474			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.26101			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.89548			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.60294			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.72066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.39208			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.05548			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.96164			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.58917			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.63025			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.73496			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.18113			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		103.25537		100.00000	102.99528			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.66251			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.84394			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.92950			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000		83.71560		100.00000	83.52403			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.25673			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.26234			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.26612			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.26500		104.04547		8.26500	104.02232			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.53500		107.88109		6.53500	103.39081		13,070,000,000,000.00	2,000,000,000	500,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.94721			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.72000		106.53680		8.72000	106.51169			0.00	0	70,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.39194			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.32861			0.00	0	10,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.43818			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.76982			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.43500		103.78362		8.43500	103.76006			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.84678			0.00	0	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
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.14201			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.22000	96.68324		3.22000	116.16540			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.91500	96.10684		3.91500	129.07888			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.53250			0.00	0	10,000,000.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.30015			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.29707			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.97982			0.00	0	10,000,000.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.65666			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.84500	89.82026		3.84500	90.58964			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.84500	89.74538		3.84500	96.83850			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.05842			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.65721			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.73618			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.91500	109.26629		11.91500	109.23136			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.90664			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.91500	95.08690		3.91500	129.07888			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.00395			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.16415			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.10511			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IVA405		On 30/01/2014	Spot Bond	5.25000	99.97124		5.25000	99.88506			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.25000	99.87072		5.25000	99.78471			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.25000	99.75608		5.25000	99.68456			0.00	0	0.00
IVA408		On 20/02/2014	Spot Bond	5.25000	99.67027		5.25000	99.58461			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.35000	99.56220		5.35000	99.47510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA410	On 06/03/2014	Spot Bond		5.35000	99.46060		5.35000	99.37367			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond		5.45000	99.34730		5.45000	99.25896			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond		5.45000	99.03878		5.45000	98.95098			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond		5.50000	98.92671		5.50000	98.83831			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond		100.00000	82.20721		100.00000	82.02247		1,750,000,000,000,000.00	17,500,000,000	17,500,000,000.00	
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.50032			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.96524			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00011			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.54116			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.37345			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.74602			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.96727			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.98431			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.21049			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.96740			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.15179			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.30582			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.02734			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.26243			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26432			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.26811			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25106			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.12980			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.96519			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.73610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.30599			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.83377			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	94.49395		100.00000	94.26348			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	91.08911		100.00000	90.64039			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	77.33051		100.00000	77.16702			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.94548			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	55.10319		100.00000	54.96674			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.43062			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.82847		100.00000	15.79013			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.24048			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	61.41475		100.00000	61.26597			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	62.86786		100.00000	62.71555			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	64.34544		100.00000	64.14455			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.14490			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.84469			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.78000	140.55317		8.78000	140.51981			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.96370			0.00	0	4,000,000,000.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73877			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.92979			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.82000	100.05932		8.82000	100.03586			1,764,000,000.00	200,000	80,100,000.00
LGL03	On 03/04/2018	Spot Bond		8.97000	69.30482		8.97000	97.86160			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.52000	102.44968		9.52000	102.42379			0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.26316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond		10.75500	101.23471		10.75500	101.20558			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.38473			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.48589			0.00	1,000,000,000	500,000,000.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.59446			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.72466			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.93839			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.27531			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.75518			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.43238			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.05099			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond		100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	83.33333		100.00000	83.14351			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	54.77186		100.00000	54.66795			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	61.41475		100.00000	61.26597			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.69569			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	57.45903		100.00000	57.31515			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.84390			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.49550			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.18494			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.58789			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.19274			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.86521			0.00	0	3,500,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.57219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF032		On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.44265			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.84294			0.00	0	0.00
MBF034		On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.75354			0.00	0	0.00
MBF035		On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.15229			0.00	0	0.00
MBF036		On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.17497			0.00	0	0.00
MBF037		On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.27807			0.00	0	0.00
MBP013		On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.96274			0.00	0	0.00
MBP18U		On 28/01/2014	Spot Bond	100.00000	53.48750	100.00000	100.00000	99.72678			0.00	0	0.00
MBP20U		On 17/02/2014	Spot Bond	100.00000	101.27565	100.00000	100.00000	101.01327			0.00	0	0.00
MBP21U		On 11/04/2014	Spot Bond	100.00000	86.11458	100.00000	100.00000	85.91842			0.00	0	0.00
MBP22U		On 09/09/2014	Spot Bond	100.00000	57.15623	100.00000	100.00000	56.97382			0.00	0	0.00
MBP23U		On 13/02/2015	Spot Bond	100.00000	45.04037	100.00000	100.00000	44.93125			0.00	0	0.00
MBP24U		On 22/03/2016	Spot Bond	100.00000	14.71129	100.00000	100.00000	14.67486			0.00	0	0.00
MBP25U		On 22/03/2015	Spot Bond	100.00000	35.91623	100.00000	100.00000	35.82729			0.00	0	0.00
MBSA01		On 16/04/2019	Spot Bond	8.76500	103.66864		8.76500	103.64420			0.00	0	170,000,000.00
MCB3M		On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.90360			0.00	0	0.00
MCB5M		On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.83645			0.00	0	0.00
MCB6M		On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.76118			0.00	0	0.00
MEFSA1		On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.92144			0.00	0	0.00
MEFSA2		On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.93641			0.00	0	0.00
MEFSA3		On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	102.01122			0.00	0	0.00
MEFSA4		On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.38661			0.00	0	0.00
MEFSA6		On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.40555			0.00	0	0.00
MEFSB3		On 05/10/2016	Spot Bond	8.05500	103.96273		8.05500	103.94018			0.00	0	0.00
MEFSB4		On 05/01/2019	Spot Bond	8.83500	102.56795		8.83500	102.54345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond		9.69500	102.33937		9.69500	102.31261			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.85000	103.97865		5.85000	103.96218			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.65547			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.68126			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.72000	103.38377		9.72000	103.35618			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.25500	105.03430		7.25500	105.01362			725,500,000,000.00	100,000,000	4,810,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.11202			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.98000	100.85101		8.98000	100.82668			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.69956		100.00000	9.67554			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.06379			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.68000	100.80085		8.68000	100.77732			0.00	0	170,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.95500	101.87267		6.95500	101.85386			0.00	0	90,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.35500	103.10728		7.35500	103.08670			0.00	0	980,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.62000	104.84609		8.62000	104.82166			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	50.00001		100.00000	50.00000			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.92264		100.89771	6.90573			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.01330		100.61875	6.99621			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	101.25114			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.27144			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.29365			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.31382			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.32377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.44523			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.58666			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.29002		100.00000	0.28932			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.29002		100.00000	0.28932			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.17000	96.15725		9.17000	96.13344			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.20500	99.39424		7.20500	99.37481			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.21642			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.24000	99.88590		9.24000	99.86097			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.42897			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.26329			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.70532			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.41420			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.37431			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.98344			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.95500	109.35889		6.95500	109.33824			0.00	0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.14477			0.00	470,700,000	156,900,000.00
NBK3A	On 09/09/2019	Spot Bond		8.66500	116.32450		8.66500	116.29725			0.00	0	30,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.95500	32.71627		10.95500	32.70696			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.35500	105.33600		7.35500	105.31510			0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.13262			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.14001			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.77000	107.29544		6.77000	103.12387			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.67508			0.00	820,800,000	205,200,000.00
NBK9A	On 23/03/2016	Spot Bond		7.70500	106.48648		7.70500	106.46424			0.00	0	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
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62741				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	101.24679				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56107				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.40235				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.24066				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.08825				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	87.58219				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.02716				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00013				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00018				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.96434				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.29071				0.00	200,000,000	100,000,000.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	83.73913				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.83374				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.77593				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.89580				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.42163				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.71472				0.00	200,000,000	100,000,000.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.67350				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.35067				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.64822			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.63319			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.63268			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.20500		107.35287		8.20500	107.32903			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	102.09690			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.24002			0.00	920,000,000	460,000,000.00
NED8	On 08/02/2014	Spot Bond	6.08500		108.70066		6.08500	104.24146			0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.33331			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.07000		113.45472		12.07000	113.41800			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.11515			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.48973			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.82756			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.29165			0.00	0	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.27000		160.64677		2.27000	160.62694			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.77000		102.92544		8.77000	102.90104			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.71237			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.40000		106.63888		9.40000	106.75579			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.17087			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.28608			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.10975			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.09887			0.00	1,600,000,000	400,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.14392			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.60000		106.64849		9.60000	107.78600			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.18899			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.14397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.17092			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.80000		106.65831		9.80000	106.77058			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.26100			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.20700			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.18893			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.53052			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.42091			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.22492			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	6.70500		109.40109		6.70500	103.85082			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.50500		116.56160		8.50500	116.53493			0.00	0	820,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.95000		122.71741		8.95000	122.68772			0.00	0	750,400,000.00
NRA023	On 31/05/2023	Spot Bond	2.16500		166.00792		2.16500	165.98789			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.46000		123.96407		9.46000	123.93260			946,000,000,000.00	100,000,000	361,114,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.12833			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.12493			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.89187			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.93237			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.66406			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.66166			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.28541			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.65756			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.90860		100.00000	17.86522			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		26.34253		100.00000	26.27729			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.48500		106.21737		6.48500	106.19875			64,850,000,000.00	10,000,000	10,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		10.65957		100.00000	10.63375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.28000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	40.69691		100.00000	40.59613			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.73716			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.37438			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.26919			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	100.00000	54.73519		100.00000	100.00000			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.11293			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.98426			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.62336			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.97559			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.97186			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.68037			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.66821			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.75154			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.70798			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.68257			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.79384			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.74110			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.70908			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.84056			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.77970			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.74000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99978			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99966			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99963			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.31589			0.00	898,400,000	224,600,000.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.92445			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.25500	109.40303		6.25500	109.38441			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.70500	96.53412		5.70500	96.51912			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.20000	38.44378		8.20000	38.43529			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.35500	115.89581		6.25500	116.03991		5,604,210,513,300,000.00	81,858,460,000	40,438,236,500.00	
R158		On 15/09/2015	Spot Bond	6.25500	116.05966		6.25500	116.03991			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.15500	90.60723		6.15500	90.59206			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.25500	122.31867		6.25500	122.29786			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.08500	85.42993		6.08500	85.41578			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.48000	116.73641		8.38000	117.57342		9,726,568,480,000,000.00	47,001,000,000	50,879,126,500.00	
R187P		On 21/12/2026	Spot Bond	8.12000	35.82856		8.12000	35.82073			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.04000	33.44276		8.04000	33.43551			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.76000	274.98425		1.76000	274.95410		5,673,845,408,000.00	3,223,775,800	23,743,127,900.00	
R201		On 21/12/2014	Spot Bond	5.42000	103.77713		5.33500	103.83730			0.00	0	00,900,000,000.00
R202		On 07/12/2033	Spot Bond	2.11000	211.45454		2.10000	211.74452		12,204,770,032,000.00	5,784,251,200	51,485,900,000.00	
R2023		On 28/02/2023	Spot Bond	8.21500	100.26363		8.12000	100.83245		2,113,284,926,500,000.00	57,247,100,000	99,917,193,700.00	
R203		On 15/09/2017	Spot Bond	7.21500	106.31475		7.12000	106.59930		4,853,874,583,350,000.00	72,747,690,000	81,133,269,700.00	
R2030		On 31/01/2030	Spot Bond	8.95000	91.89920		8.95000	91.91316		323,542,500,000,000.00	36,150,000,000	19,750,000,000.00	
R2037		On 31/01/2037	Spot Bond	9.17500	93.50925		9.17500	93.48646		1,695,448,250,000,000.00	84,790,000,000	73,190,967,000.00	
R204		On 21/12/2018	Spot Bond	7.51500	102.77937		7.41500	103.16808		3,333,264,086,479,500.00	43,548,115,300	72,887,001,100.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048		On 28/02/2048	Spot Bond	9.26500	98.30667		9.26500	98.28208			4,507,566,107,500,000.00	86,515,500,000	379,111,112,100.00
R207		On 15/01/2020	Spot Bond	7.83000	97.53351		7.72000	98.02231			1,017,339,372,000,000.00	29,928,400,000	65,329,690,200.00
R208		On 31/03/2021	Spot Bond	7.97500	95.61760		7.87000	96.14112			2,596,547,735,127,500.00	25,585,922,900	59,297,329,400.00
R209		On 31/03/2036	Spot Bond	9.19500	74.38096		9.08500	75.17398			1,204,932,282,366,000.00	31,042,118,800	13,551,722,600.00
R210		On 31/03/2028	Spot Bond	2.06000	160.09844		2.01500	160.93329			71,602,741,956,000.00	34,758,612,600	41,577,500,000.00
R211		On 31/01/2017	Spot Bond	0.29000	128.37054		0.29000	128.36164			745,996,000.00	2,572,400	27,431,286,200.00
R212		On 31/01/2022	Spot Bond	1.58000	130.67852		1.56000	130.85394			8,240,293,448,000.00	5,215,375,600	03,094,987,800.00
R213		On 28/02/2031	Spot Bond	9.05500	85.19279		8.95500	85.92451			1,920,090,112,500,000.00	12,047,500,000	03,203,586,800.00
R214		On 28/02/2041	Spot Bond	9.18000	76.05642		9.18000	76.03756			3,291,312,744,000,000.00	58,530,800,000	16,430,600,000.00
R225C		On 15/03/2014	Spot Bond	5.19500	99.34955		5.19500	99.33550			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.30500	96.77005		5.30500	96.75606			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.31500	93.23248		6.31500	93.21647			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.15500	90.60723		6.15500	90.59206			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.07500	88.04731		6.07500	88.03275			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.08500	85.42993		6.08500	85.41578			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.39000	97.91781		5.39000	97.90365			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	5.34000	95.38986		5.34000	95.37605			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	6.22500	91.80056		6.22500	91.78510			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond	6.09500	89.24261		6.09500	89.22789			0.00	0	0.00
R329C		On 21/06/2016	Spot Bond	6.07500	86.64365		6.07500	86.62941			0.00	0	0.00
R330C		On 21/12/2016	Spot Bond	6.13500	83.94779		6.13500	83.93385			0.00	0	0.00
R331C		On 21/06/2017	Spot Bond	7.09500	78.91939		7.09500	78.90427			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond	7.14500	76.07242		7.14500	76.05775			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	7.42000	72.59680		7.42000	72.58227			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	7.40000	70.06593		7.40000	70.05195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond		7.38000	67.63634		7.38000	67.62288			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.37000	65.26648		7.37000	65.25350			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.68000	61.75555		7.68000	61.74276			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.66000	59.55087		7.66000	59.53857			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.79000	56.82574		7.79000	56.81381			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.76000	54.82021		7.76000	54.80874			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.73000	52.90075		7.73000	52.88972			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.70000	51.06326		7.70000	51.05266			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.66000	49.34849		7.66000	49.33830			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.62000	47.70971		7.62000	47.69991			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.32000	42.85243		8.32000	42.84283			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.28000	41.31348		8.28000	41.30427			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.24000	39.84514		8.24000	39.83630			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.20000	38.44378		8.20000	38.43529			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.16000	37.10599		8.16000	37.09784			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.12000	35.82856		8.12000	35.82073			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.08000	34.60844		8.08000	34.60091			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.04000	33.44276		8.04000	33.43551			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.12384			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.29458			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.36717			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.33989			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.22865			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.38628		100.00000	13.35385			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.55235		100.00000	5.53860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.88401			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.94435			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.51326			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.88620			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.13180			0.00	0	1,000,000,000.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.55627			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.12877			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.24460			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.02165			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.55996			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.91015			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38494			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.10958			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.18461			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.09784			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.00902			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	102.39335			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.77692			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.87440			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.88807			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.88807			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.86980			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.97406			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.28261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.35000		108.43523		12.35000	108.39993			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.08337			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.17435		100.00000	14.14000			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.98976			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.42866			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.28226			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.12172			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.28057			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		92.87532		100.00000	92.63959			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.41844			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.66817		100.00000	1.66404			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.04903		100.00000	9.02663			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		16.65558		100.00000	16.61523			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.07593		100.00000	13.05991			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		20.84781		100.00000	20.79730			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.80531			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	99.87965			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.17000		106.84478		9.17000	106.81847			0.00	0	630,000,000.00
RW23	On 10/12/2023	Spot Bond	9.37000		92.36225		9.37000	102.12187			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.10500		85.03790		10.10500	102.39210			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.52675			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.50500		110.20764		7.50500	110.18522			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.28117			0.00	0	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.17000		103.07246		9.17000	103.04708			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.07379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.82961			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	99.94246			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.05811			0.00	0	10,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.05716			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.35500	104.52294		7.35500	104.50209			0.00	0	1,120,000,000.00
SBK9	On 10/04/2018	Spot Bond		9.01500	100.40578		9.01500	100.38146			0.00	0	420,000,000.00
SBK11	On 09/04/2014	Spot Bond		1.89000	136.80914		1.89000	133.07475			0.00	0	10,000,000.00
SBN27	On 15/09/2015	Spot Bond		7.71500	113.69973		7.71500	113.67595			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.57500	113.92304		7.57500	113.89964			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.50500	114.03494		7.50500	114.01173			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.52000	102.23279		8.52000	102.20923			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.65000	113.80333		7.65000	113.77973			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.61500	113.85918		7.61500	113.83567			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.74599			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.71271			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.81220			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.46787			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.17000	105.39104		8.17000	105.36772			1,634,000,000,000.00	200,000,000	100,000,000.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.38739			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.46383			0.00	0	500,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.65091			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.67470			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.52000	104.43776		9.52000	104.41108			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.03000	102.16429		10.03000	102.13668			0.00	0	10,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.48521			0.00	0	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
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.84140			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.43472			0.00	0	10,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.17824			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.90500	101.42470		8.90500	101.40029			0.00	0	160,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	7.50269		100.00000	7.46476			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.08000	94.98187		9.08000	94.95857			0.00	0	1,100,000,000.00
SBS4	On 16/11/2021	Spot Bond		9.57000	96.46373		9.57000	96.43882			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.43500	109.40342		7.43500	109.38136			0.00	0	70,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.29000	128.96342		2.29000	263.64640			0.00	0	10,000,000.00
SBSI12	On 31/01/2017	Spot Bond		0.99000	104.44413		0.99000	125.77041			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	105.95000			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	9.58006		100.00000	9.55633			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	156.10673		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.56000	110.29022		1.56000	123.70625			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.07733		6.50000	102.05940			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.82640			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.53604			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.17897			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.15000	99.55610		9.15000	99.53163			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.92507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.32187			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.64561			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.58944			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.98390			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	10.17948		100.00000	10.15482			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.86746			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.55500	109.09374		7.55500	109.07176			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.01500	101.92723		9.01500	102.73677			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.47000	102.38548		8.47000	102.36203			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.26304			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.21689			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.33676			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.22609			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.92743			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.22000	103.83881		8.22000	103.81583			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.40714			0.00	0	4,200,000,000.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.56408			0.00	0	1,000,000,000.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.20457			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.55000	95.41566		9.55000	95.39121			1,910,000,000.00	200,000	2,460,100,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.11110			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.63194			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00018			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.47800	88.24222		9.47800	88.21977			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.54000	87.95378		9.54000	87.93125			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.58000	102.75960		6.58000	102.74133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	8.98000	92.39893	8.98000	92.37652				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78741				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.30000	102.90683	8.30000	102.88371				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.15500	114.59676	7.15500	114.57450				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.59500	101.89179	2.59500	102.26693				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.36500	99.37969	8.36500	99.35732				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.85993				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.53447				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.17639				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.80000	106.13844	9.80000	106.11054				0.00	0	5,000,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.97526				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00105				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.74412				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.18500	76.83689	10.18500	77.32360				0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.07162				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.18225				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	93.51957				0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.98542				0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.98544				0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.88349				0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.78047				0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.73569				0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.67731				0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.69137				0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.67760				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.67685			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.58935			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.57335			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.48432			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.42387			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.36582			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.26069			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.66503			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.72852			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	100.00000		79.86871	100.00000	100.00000	100.00000			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	100.00000		79.86871	100.00000	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.71500		113.09635	6.71500	113.07583				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.98000		103.08760	8.98000	103.06273				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		72.16112	100.00000	72.02598				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		54.42150	100.00000	54.28672				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		21.83321	100.00000	21.78033				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.14000		107.13090	6.14000	103.12294				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.11559				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.89059				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.07627				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.98130				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.63791				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	100.00000		80.75221	100.00000	80.57395			4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.98454				0.00	400,000,000	200,000,000.00
TFS84	On 28/07/2016	Spot Bond	7.50500		102.67856	7.50500	102.65800				0.00	0	0.00

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	101.13810			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.12420			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.12791			0.00	2,000,000,000	500,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.21240		7.83000	100.19114			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.12215			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.12680			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.13436			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.12215			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.12680			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		78.32720		7.16000	100.17505			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.13590			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.13515			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.15293			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15053			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.22252			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.21434			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.12196			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.12791			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.23633		8.73000	100.21267			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.12140			0.00	2,400,000,000	600,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.12680			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.88500		93.22080		8.88500	97.71494			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.13627			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.13423			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.15256			0.00	0	0.00

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	100.15182			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.20979			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.21052			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12796			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.91598		101.06155	5.90120			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.12140			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	109.27271			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.13812			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.14553			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.22325			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.59507			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.12511			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12701			0.00	0	1,200,000,000.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.12511			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.12701			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.12796			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12397			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12701			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.13745			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.13745			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.13745			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.15262			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.15641			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.15167			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22722			0.00	0	0.00

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	100.23193			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23005			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.00500		107.49294		8.00500	107.46977			0.00	0	1,050,000,000.00
TL20	On 22/02/2020	Spot Bond	7.89500		90.73817		7.89500	90.69304			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.03000		105.81644		8.03000	105.79344		3,212,000,000,000.00		400,000,000	6,320,000,000.00
TN20	On 17/09/2020	Spot Bond	9.04000		111.00085		9.04000	110.97374		28,928,000,000,000.00		3,200,000,000	17,890,000,000.00
TN23	On 06/11/2023	Spot Bond	9.30000		111.93930		9.30000	111.91119		50,657,100,000,000.00		5,447,000,000	9,847,000,000.00
TN25	On 19/08/2025	Spot Bond	9.53000		103.96287		9.53000	103.93657			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.53000		97.03863		9.53000	97.01367			0.00	0	7,090,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.51562			0.00	0	610,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.17988			0.00	7,800,000	1,507,800,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.42983			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.32590			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.36384			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.36774			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.55497			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.94332			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.36061			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.37487			0.00	0	500,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.38341			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.91972		10.00000	99.89298			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.92172		9.75000	99.89564			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.92284		100.00000	9.89725			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.85238			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.82436			0.00	0	0.00

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	98.71456			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.45058			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.21446			0.00	0	0.00
TSP148		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.22899			0.00	0	0.00
TSP149		On 03/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.00631			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	96.07370			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.59459			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.36081			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	95.19600			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	97.93486			0.00	0	0.00
TSP155		On 24/07/2014	Spot Bond	100.00000	67.34317	100.00000	67.21915				0.00	0	10,000,000,000.00
TSP156		On 22/01/2015	Spot Bond	100.00000	50.57297	100.00000	50.47702				0.00	0	5,000,000,000.00
TWC02U		On 17/04/2014	Spot Bond	100.00000	84.50572	100.00000	84.31582				0.00	0	0.00
TWC034		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.09946			0.00	0	0.00
TWC035		On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.04175			0.00	0	0.00
TWC036		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.68055			0.00	0	0.00
TWC037		On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.20962			0.00	0	0.00
TWC038		On 14/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.17967			0.00	0	0.00
TWC039		On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.14973			0.00	0	0.00
TWC040		On 22/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.10481			0.00	0	0.00
TWC041		On 12/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.07356			0.00	0	0.00
TWC042		On 23/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.07486			0.00	0	0.00
TWCJ07		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.09946			0.00	0	0.00
TWCJ08		On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.17137			0.00	0	0.00
TWCM07		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.10351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.15082			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.27000		111.66936		9.27000	111.64141			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.31617			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.14209			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.47694			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.46000		106.00959		9.46000	105.98252			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.45293			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.48808			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.42585			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.47821			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.48047			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.50681			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.52206			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.61500		114.56706		6.61500	114.54647			0.00	0	9,750,000,000.00
WS05	On 01/08/2018	Spot Bond	0.77000		238.28721		0.77000	238.26758			0.00	0	8,300,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.55500		104.56998		6.55500	104.55135			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.62500		105.47686		7.62500	105.45505			1,525,000,000,000.00	200,000,000	8,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.97000		105.90081		7.97000	105.87794			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.34500		104.66765		8.34500	104.64401			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.41000		104.67645		8.41000	104.65263			0.00	0	1,800,000,000.00
Z014	On 30/06/2015	Spot Bond	6.20500		91.67377		6.20500	91.65830			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.36000		99.09775		5.36000	99.08333			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.37000		97.79857		5.37000	97.78450			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.13500		90.11454		6.13500	90.09958			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.35000		95.67703		5.35000	95.66308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	6.20500	91.65830		6.20500	91.64283			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.36000	66.38434		7.36000	66.37109			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	30.22832		100.00000	30.17097			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	16.00023		100.00000	15.96987			0.00	0	0.00
Total for j-Bonds :										52,675,287,770,882,000.00	2,029,119,200	21 673 023 200.00
Grand Total:										52,675,289,549,167,400.00	2,029,272,276	21 676 104 929.00