



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 13/01/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 16/01/2014	Any day expiry	10.72530	10.72530		10.67180	10.67180		12.61	0.00	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.79	Call	25.39340	0.02539	29.24620	0.02925	25.393	13.21	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.79	Put	90.09340	0.09009	147.44620	0.14745	90.093	13.21	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.80	Call	22.96350	0.02296	27.17280	0.02717	22.963	13.36	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.80	Put	97.66350	0.09766	155.37280	0.15537	97.664	13.36	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.81	Call	20.75060	0.02075	25.23690	0.02524	20.751	13.51	0	0.00
\$ / R	On 16/01/2014	Any day expiry	10.81	Put	105.45060	0.10545	163.43690	0.16344	105.451	13.51	0	0.00
\$ / R	On 21/01/2014	Any day expiry			10.73180		10.73180			11.86	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	632.10620	0.63211	579.73500	0.57974	632.106	15.51	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	0.30620	0.00031	1.53500	0.00154	0.306	15.51	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	337.48450	0.33748	295.04990	0.29505	337.484	13.74	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	5.68450	0.00568	16.84990	0.01685	5.685	13.74	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.74260		10.68900			12.57	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00500	0.00001	0.000	24.08	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,442.60000	2.44260	2,389.00500	2.38900	2,442.600	24.08	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	624.48000	0.62448	572.47020	0.57247	624.480	13.98	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	1.88000	0.00188	3.47020	0.00347	1.880	13.98	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	263.67410	0.26367	231.70480	0.23170	263.674	12.87	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	31.07410	0.03107	52.70480	0.05270	31.074	12.87	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	255.69330	0.25569	224.64350	0.22464	255.693	12.85	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	33.09330	0.03309	55.64350	0.05564	33.093	12.85	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	247.81450	0.24781	217.69760	0.21770	247.815	12.84	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	35.21450	0.03521	58.69760	0.05870	35.214	12.84	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.78920		10.73490			13.25	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,489.22230	2.48922	2,434.95300	2.43495	2,489.222	20.74	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.02230	0.00002	0.05300	0.00005	0.022	20.74	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	798.40270	0.79840	749.73070	0.74973	798.403	13.08	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	9.20270	0.00920	14.83070	0.01483	9.203	13.08	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	320.11570	0.32012	297.58950	0.29759	320.116	12.90	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	100.91570	0.10092	132.68950	0.13269	100.916	12.90	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	313.67320	0.31367	291.68840	0.29169	313.673	12.92	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	104.47320	0.10447	136.78840	0.13679	104.473	12.92	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	307.31060	0.30731	285.86540	0.28587	307.311	12.93	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	108.11060	0.10811	140.96540	0.14097	108.111	12.93	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2014	Any day expiry		10.79080	10.79080		10.73640	10.73640		13.27	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	125.33550	0.12534	160.31660	0.16032	125.335	13.02	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	286.13550	0.28614	266.71660	0.26672	286.135	13.02	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry		10.79230	10.79230		10.73800	10.73800		13.31	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,702.63660	1.70264	1,648.73250	1.64873	1,702.637	16.76	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.33660	0.00034	0.73250	0.00073	0.337	16.76	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,692.64730	1.69265	1,638.75400	1.63875	1,692.647	16.71	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.34730	0.00035	0.75400	0.00075	0.347	16.71	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,682.65830	1.68266	1,628.77600	1.62878	1,682.658	16.66	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.35830	0.00036	0.77600	0.00078	0.358	16.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future		10.81890	10.81890		10.76470	10.76470		13.33	326,936,339.10	30,219	843,322.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,118.90660	3.11891	3,064.72130	3.06472	3,118.907	20.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00660	0.00001	0.02130	0.00002	0.007	20.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,618.94950	2.61895	2,564.80740	2.56481	2,618.950	19.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.04950	0.00005	0.10740	0.00011	0.050	19.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,119.21200	2.11921	2,065.21000	2.06521	2,119.212	17.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.31200	0.00031	0.51000	0.00051	0.312	17.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	1.49600	0.00150	2.48710	0.00249	1.496	15.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,570.39600	1.57040	1,517.18710	1.51719	1,570.396	15.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,232.94520	1.23295	1,181.34720	1.18135	1,232.945	13.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	4.04520	0.00405	6.64720	0.00665	4.045	13.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,223.06680	1.22307	1,171.54240	1.17154	1,223.067	13.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	4.16680	0.00417	6.84240	0.00684	4.167	13.92	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	4.29210	0.00429	7.04330	0.00704	4.292	13.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,213.19210	1.21319	1,161.74330	1.16174	1,213.192	13.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,124.51150	1.12451	1,073.84310	1.07384	1,124.511	13.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	5.61150	0.00561	9.14310	0.00914	5.611	13.50	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,075.76210	1.07576	1,025.73220	1.02573	1,075.762	13.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	6.86210	0.00686	11.03220	0.01103	6.862	13.40	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	8.36130	0.00836	13.26230	0.01326	8.361	13.31	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,027.26130	1.02726	977.96230	0.97796	1,027.261	13.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	931.18110	0.93118	883.65280	0.88365	931.181	13.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	12.28110	0.01228	18.95280	0.01895	12.281	13.13	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	836.67740	0.83668	791.38150	0.79138	836.677	12.94	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	17.77740	0.01778	26.68150	0.02668	17.777	12.94	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	30.10320	0.03010	43.32030	0.04332	30.103	12.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	699.00320	0.69900	658.02030	0.65802	699.003	12.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	654.50900	0.65451	615.22970	0.61523	654.509	12.57	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	35.60900	0.03561	50.52970	0.05053	35.609	12.57	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	636.94220	0.63694	598.38260	0.59838	636.942	12.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	38.04220	0.03804	53.68260	0.05368	38.042	12.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	41.95820	0.04196	58.71520	0.05872	41.958	12.48	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	610.85820	0.61086	573.41520	0.57342	610.858	12.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	570.03290	0.57003	534.93790	0.53494	570.033	12.56	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	51.13290	0.05113	70.23790	0.07024	51.133	12.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	562.03230	0.56203	527.42140	0.52742	562.032	12.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	53.13230	0.05313	72.72140	0.07272	53.132	12.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	57.30000	0.05730	77.86910	0.07787	57.300	12.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	546.20000	0.54620	512.56910	0.51257	546.200	12.60	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	538.36970	0.53837	505.23290	0.50523	538.370	12.62	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	59.46970	0.05947	80.53290	0.08053	59.470	12.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	530.59750	0.53060	497.95950	0.49796	530.598	12.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	61.69750	0.06170	83.25950	0.08326	61.698	12.63	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	73.73330	0.07373	97.82950	0.09783	73.733	12.71	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	492.63330	0.49263	462.52950	0.46253	492.633	12.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	456.21540	0.45622	428.69580	0.42870	456.215	12.79	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	87.31540	0.08732	113.99580	0.11400	87.315	12.79	0.00	0	1,750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Call	421.41070	0.42141	396.49800	0.39650	421.411	12.87	0.00	0	10,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	102.51070	0.10251	131.79800	0.13180	102.511	12.87	0.00	0	2,600.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.55	Put	119.37090	0.11937	151.25760	0.15126	119.371	12.94	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.55	Call	388.27090	0.38827	365.95760	0.36596	388.271	12.94	0.00	0	50.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	356.83540	0.35684	337.08280	0.33708	356.835	13.02	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	137.93540	0.13794	172.38280	0.17238	137.935	13.02	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Call	350.75460	0.35075	331.50860	0.33151	350.755	13.04	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Put	141.85460	0.14185	176.80860	0.17681	141.855	13.04	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	158.22400	0.15822	195.17430	0.19517	158.224	13.10	0.00	0	2,350.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	327.12400	0.32712	309.87430	0.30987	327.124	13.10	0.00	0	406.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Call	310.12970	0.31013	294.34190	0.29434	310.130	13.14	0.00	0	11,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Put	171.22970	0.17123	209.64190	0.20964	171.230	13.14	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Call	299.14710	0.29915	284.31580	0.28432	299.147	13.18	0.00	0	24,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Put	180.24710	0.18025	219.61580	0.21962	180.247	13.18	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Put	204.00160	0.20400	245.68010	0.24568	204.002	13.25	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Call	272.90160	0.27290	260.38010	0.26038	272.902	13.25	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Call	248.36640	0.24837	238.03170	0.23803	248.366	13.33	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Put	229.46640	0.22947	273.33170	0.27333	229.466	13.33	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Call	231.75640	0.23176	222.93940	0.22294	231.756	13.49	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Put	252.85640	0.25286	298.23940	0.29824	252.856	13.49	0.00	0	1,200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	258.86870	0.25887	304.61520	0.30462	258.869	13.53	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	227.76870	0.22777	219.31520	0.21932	227.769	13.53	0.00	0	1,700.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Call	208.78820	0.20879	202.04540	0.20205	208.788	13.74	0.00	0	100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Put	289.88820	0.28989	337.34540	0.33735	289.888	13.74	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Call	205.17770	0.20518	198.75820	0.19876	205.178	13.78	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Put	296.27770	0.29628	344.05820	0.34406	296.278	13.78	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	356.40490	0.35640	406.79800	0.40680	356.405	14.14	0.00	0	1,300.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	175.30490	0.17530	171.49800	0.17150	175.305	14.14	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	147.16260	0.14716	145.69090	0.14569	147.163	14.55	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	428.26260	0.42826	480.99090	0.48099	428.263	14.55	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	134.86470	0.13486	134.35350	0.13435	134.865	14.76	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	465.96470	0.46596	519.65350	0.51965	465.965	14.76	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Put	504.72810	0.50473	559.25810	0.55926	504.728	14.96	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Call	123.62810	0.12363	123.95810	0.12396	123.628	14.96	0.00	0	2,900.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	113.37170	0.11337	114.42910	0.11443	113.372	15.16	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	544.47170	0.54447	599.72910	0.59973	544.472	15.16	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	75.10730	0.07511	78.32720	0.07833	75.107	16.26	0.00	0	12,350.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	756.20730	0.75621	813.62720	0.81363	756.207	16.26	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	982.57370	0.98257	1,040.68970	1.04069	982.574	17.41	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	51.47370	0.05147	55.38970	0.05539	51.474	17.41	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	36.06000	0.03606	40.00510	0.04001	36.060	18.51	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	1,217.16000	1.21716	1,275.30510	1.27531	1,217.160	18.51	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	25.67180	0.02567	29.33800	0.02934	25.672	19.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	1,456.77180	1.45677	1,514.63800	1.51464	1,456.772	19.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	1,699.89620	1.69990	1,757.38670	1.75739	1,699.896	20.61	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	18.79620	0.01880	22.08670	0.02209	18.796	20.61	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	15.79850	0.01580	18.85870	0.01886	15.798	21.24	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Put	1,846.89850	1.84690	1,904.15870	1.90416	1,846.899	21.24	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	14.94200	0.01494	17.92720	0.01793	14.942	21.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Put	1,896.04200	1.89604	1,953.22720	1.95323	1,896.042	21.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	2,043.82240	2.04382	2,100.79080	2.10079	2,043.822	22.08	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	12.72240	0.01272	15.49080	0.01549	12.722	22.08	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	11.32930	0.01133	13.95720	0.01396	11.329	22.84	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	2,192.42930	2.19243	2,249.25720	2.24926	2,192.429	22.84	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	7.39710	0.00740	9.61040	0.00961	7.397	30.03	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	3,438.49710	3.43850	3,494.91040	3.49491	3,438.497	30.03	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	4.97360	0.00497	6.65550	0.00666	4.974	30.03	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,686.07360	3.68607	3,741.95550	3.74196	3,686.074	30.03	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.82210	10.82210	10.76790	10.76790		13.39	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,733.16570	1.73317	1,679.65120	1.67965	1,733.166	16.05	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	1.06570	0.00107	1.75120	0.00175	1.066	16.05	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	1.09670	0.00110	1.80210	0.00180	1.097	16.01	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,723.19670	1.72320	1,669.70210	1.66970	1,723.197	16.01	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,713.22840	1.71323	1,659.75450	1.65975	1,713.228	15.97	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	1.12840	0.00113	1.85450	0.00185	1.128	15.97	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.83340	10.83340	10.77920	10.77920		13.64	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,533.54640	2.53355	2,479.47530	2.47948	2,533.546	18.75	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.14640	0.00015	0.27530	0.00028	0.146	18.75	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	765.62780	0.76563	723.97710	0.72398	765.628	12.92	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	32.22780	0.03223	44.77710	0.04478	32.228	12.92	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.88230	10.88230	10.82770	10.82770		14.11	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.64110	0.00064	1.03080	0.00103	0.641	18.15	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,582.94110	2.58294	2,528.73080	2.52873	2,582.941	18.15	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	977.74830	0.97775	934.94160	0.93494	977.748	13.44	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	35.44830	0.03545	47.24160	0.04724	35.448	13.44	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.93330	10.93330	10.87830	10.87830		14.45	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,044.88160	1.04488	1,003.20560	1.00321	1,044.882	13.56	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	51.58160	0.05158	64.90560	0.06491	51.582	13.56	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,036.11540	1.03612	994.62970	0.99463	1,036.115	13.56	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	52.81540	0.05282	66.32970	0.06633	52.815	13.56	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,027.37440	1.02737	986.07900	0.98608	1,027.374	13.55	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	54.07440	0.05407	67.77900	0.06778	54.074	13.55	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			10.93490	10.93490	10.87990	10.87990		14.47	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,636.70040	2.63670	2,582.53320	2.58253	2,636.700	17.89	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	1.80040	0.00180	2.63320	0.00263	1.800	17.89	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	82.06170	0.08206	99.44930	0.09945	82.062	13.45	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	876.96170	0.87696	839.34930	0.83935	876.962	13.45	0.00	0	5,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.96290	10.96290	10.90770	10.90770		14.58	66,435,174.00	6,060	58,503.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,964.34020	2.96434	2,909.63250	2.90963	2,964.340	18.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	1.44020	0.00144	1.93250	0.00193	1.440	18.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,516.63130	2.51663	2,463.06020	2.46306	2,516.631	17.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	3.73130	0.00373	5.36020	0.00536	3.731	17.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,328.39560	2.32840	2,275.75030	2.27575	2,328.396	16.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	5.49560	0.00550	8.05030	0.00805	5.496	16.98	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,219.75090	2.21975	2,167.64990	2.16765	2,219.751	16.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	6.85090	0.00685	9.94990	0.00995	6.851	16.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,190.15350	2.19015	2,138.17620	2.13818	2,190.154	16.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	7.25350	0.00725	10.47620	0.01048	7.254	16.63	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,973.87690	1.97388	1,922.94160	1.92294	1,973.877	16.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	10.97690	0.01098	15.24160	0.01524	10.977	16.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,778.79340	1.77879	1,729.03660	1.72904	1,778.793	15.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	15.89340	0.01589	21.33660	0.02134	15.893	15.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,405.03960	1.40504	1,358.34060	1.35834	1,405.040	14.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	32.13960	0.03214	40.64060	0.04064	32.140	14.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,395.61440	1.39561	1,349.00920	1.34901	1,395.614	14.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	32.71440	0.03271	41.30920	0.04131	32.714	14.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,386.20000	1.38620	1,339.68840	1.33969	1,386.200	14.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	33.30000	0.03330	41.98840	0.04199	33.300	14.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,255.50900	1.25551	1,210.40000	1.21040	1,255.509	14.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	42.60900	0.04261	52.70000	0.05270	42.609	14.04	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,209.39400	1.20939	1,164.82470	1.16482	1,209.394	13.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	46.49400	0.04649	57.12470	0.05712	46.494	13.91	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,058.85870	1.05886	1,018.34460	1.01834	1,058.859	13.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	65.95870	0.06596	80.64460	0.08064	65.959	13.69	0.00	0	24,582.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,033.19150		1.03319		993.20930	0.99321	1,033.191	13.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	70.29150		0.07029		85.50930	0.08551	70.291	13.67	351,457.50	5,000	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,024.68490		1.02468		984.88210	0.98488	1,024.685	13.67	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	71.78490		0.07178		87.18210	0.08718	71.785	13.67	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	924.66780		0.92467		887.06820	0.88707	924.668	13.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	91.76780		0.09177		109.36820	0.10937	91.768	13.59	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	651.01200		0.65101		624.85210	0.62485	651.012	13.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	188.11200		0.18811		217.15210	0.21715	188.112	13.62	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	562.92710		0.56293		540.60640	0.54061	562.927	13.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	250.02710		0.25003		282.90640	0.28291	250.027	13.94	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	484.85040		0.48485		465.99990	0.46600	484.850	14.26	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	321.95040		0.32195		358.29990	0.35830	321.950	14.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	396.82260		0.39682		383.68570	0.38369	396.823	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	433.92260		0.43392		475.98570	0.47599	433.923	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	248.41630		0.24842		243.80630	0.24381	248.416	16.28	1,242,081.50	5,000	17,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	785.51630		0.78552		836.10630	0.83611	785.516	16.28	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	227.37180		0.22737		223.98210	0.22398	227.372	16.60	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	864.47180		0.86447		916.28210	0.91628	864.472	16.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	176.22840		0.17623		175.63840	0.17564	176.228	17.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,113.32840		1.11333		1,167.93840	1.16794	1,113.328	17.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	162.50320		0.16250		162.60830	0.16261	162.503	17.89	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,199.60320		1.19960		1,254.90830	1.25491	1,199.603	17.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	138.79280		0.13879		139.82950	0.13983	138.793	18.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,375.89280		1.37589		1,432.12950	1.43213	1,375.893	18.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	134.59720		0.13460		135.80090	0.13580	134.597	18.64	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,411.69720		1.41170		1,468.10090	1.46810	1,411.697	18.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	111.13120		0.11113		113.18430	0.11318	111.131	19.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,648.23120		1.64823		1,705.48430	1.70548	1,648.231	19.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	85.00320		0.08500		87.79770	0.08780	85.003	20.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,022.10320		2.02210		2,080.09770	2.08010	2,022.103	20.72	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.97110		10.97110		10.91580	10.91580		14.59	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,198.97330		2.19897		2,147.05610	2.14706	2,198.973	16.61	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	7.87330		0.00787		11.25610	0.01126	7.873	16.61	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	935.33700		0.93534		897.69230	0.89769	935.337	13.58	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	94.23700		0.09424		111.89230	0.11189	94.237	13.58	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	141.54220		0.14154		142.52170	0.14252	141.542	18.61	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,410.44220		1.41044		1,466.72170	1.46672	1,410.442	18.61	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.08060		11.08060		11.02470	11.02470		15.36	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	102.87430		0.10287		118.01990	0.11802	102.874	13.92	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,193.47430		1.19347		1,152.71990	1.15272	1,193.474	13.92	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	104.30370		0.10430		120.02830	0.12003	104.304	13.90	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,184.90370		1.18490		1,144.72830	1.14473	1,184.904	13.90	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,176.82480		1.17682		1,136.76420	1.13676	1,176.825	13.90	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	106.22480		0.10622		122.06420	0.12206	106.225	13.90	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	932.90070		0.93290		896.21500	0.89621	932.901	13.98	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	182.30070		0.18230		201.51500	0.20151	182.301	13.98	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	267.22490		0.26722		261.77400	0.26177	267.225	17.97	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,256.62490		1.25662		1,307.07400	1.30707	1,256.625	17.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.12180		11.12180		11.06560	11.06560		15.43	120,582,555.60	10,842	11,841.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,227.40940		3.22741		3,172.50060	3.17250	3,227.409	18.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	5.60940		0.00561		6.90060	0.00690	5.609	18.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,733.42370		2.73342		2,679.33690	2.67934	2,733.424	17.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	11.62370		0.01162		13.73690	0.01374	11.624	17.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,264.49660		2.26450		2,211.54550	2.21155	2,264.497	15.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	22.69660		0.02270		25.94550	0.02595	22.697	15.99	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,245.12550		2.24513		2,192.23080	2.19223	2,245.125	15.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	23.32550		0.02333		26.63080	0.02663	23.326	15.94	0.00	0	15,296.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	27.25450		0.02725		31.04990	0.03105	27.254	15.75	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,149.05450		2.14905	2,096.64990	2.09665	2,149.055	2,149.055	15.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,864.67460		1.86467	1,814.12080	1.81412	1,864.675	1,864.675	15.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	42.87460		0.04287	48.52080	0.04852	42.875	42.875	15.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,587.88540		1.58789	1,539.85660	1.53986	1,587.885	1,587.885	14.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	66.08540		0.06609	74.25660	0.07426	66.085	66.085	14.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	99.83300		0.09983	111.33080	0.11133	99.833	99.833	14.12	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,321.63300		1.32163	1,276.93080	1.27693	1,321.633	1,321.633	14.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,235.83930		1.23584	1,192.44250	1.19244	1,235.839	1,235.839	13.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	114.03930		0.11404	126.84250	0.12684	114.039	114.039	13.94	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,088.36330		1.08836	1,048.58340	1.04858	1,088.363	1,088.363	14.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	156.56330		0.15656	172.98340	0.17298	156.563	156.563	14.00	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	161.60980		0.16161	178.43170	0.17843	161.610	161.610	14.01	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,073.40980		1.07341	1,034.03170	1.03403	1,073.410	1,073.410	14.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,058.57160		1.05857	1,019.59920	1.01960	1,058.572	1,058.572	14.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	166.77160		0.16677	183.99920	0.18400	166.772	166.772	14.02	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,014.73450		1.01473	977.00290	0.97700	1,014.734	1,014.734	14.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	182.93450		0.18293	201.40290	0.20140	182.935	182.935	14.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	185.72800		0.18573	204.40850	0.20441	185.728	185.728	14.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,007.52800		1.00753	970.00850	0.97001	1,007.528	1,007.528	14.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,000.35350		1.00035	963.04120	0.96304	1,000.354	1,000.354	14.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	188.55350		0.18855	207.44120	0.20744	188.553	188.553	14.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	950.94930		0.95095	915.13050	0.91513	950.949	950.949	14.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	209.14930		0.20915	229.53050	0.22953	209.149	209.149	14.07	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	247.88250		0.24788	270.89700	0.27090	247.883	247.883	14.11	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	869.68250		0.86968	836.49700	0.83650	869.683	869.683	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	633.66770		0.63367	610.49520	0.61050	633.668	633.668	15.08	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	461.86770		0.46187	494.89520	0.49490	461.868	461.868	15.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	433.96150		0.43396	420.21830	0.42022	433.962	433.962	16.47	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	822.16150		0.82216	864.61830	0.86462	822.161	822.161	16.47	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,197.73430		1.19773	1,245.54710	1.24555	1,197.734	1,197.734	17.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	319.53430		0.31953	311.14710	0.31115	319.534	319.534	17.73	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	301.23210		0.30123	293.68040	0.29368	301.232	301.232	17.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,279.43210		1.27943	1,328.08040	1.32808	1,279.432	1,279.432	17.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	260.72120		0.26072	254.94030	0.25494	260.721	260.721	18.62	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,488.92120		1.48892	1,539.34030	1.53934	1,488.921	1,488.921	18.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,523.07510		1.52308	1,573.74230	1.57374	1,523.075	1,523.075	18.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	254.87510		0.25488	249.34230	0.24934	254.875	254.875	18.71	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	247.82170		0.24782	242.58250	0.24258	247.822	247.822	18.84	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,566.02170		1.56602	1,616.98250	1.61698	1,566.022	1,566.022	18.84	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	226.97860		0.22698	222.60330	0.22260	226.979	226.979	19.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,705.17860		1.70518	1,757.00330	1.75700	1,705.179	1,705.179	19.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,199.98540		2.19999	2,253.98300	2.25398	2,199.985	2,199.985	20.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	171.78540		0.17179	169.58300	0.16958	171.785	171.785	20.59	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.20980		11.20980	11.15330	11.15330	11.15330	11.15330	15.84	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,221.12380		1.22112	1,181.04480	1.18104	1,221.124	1,221.124	14.16	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	171.32380		0.17132	187.74480	0.18774	171.324	171.324	14.16	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	427.48450		0.42748	414.87190	0.41487	427.484	427.484	17.50	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,127.68450		1.12768	1,171.57190	1.17157	1,127.684	1,127.684	17.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.27950		11.27950	11.22280	11.22280	11.22280	11.22280	16.17	0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,294.03530		3.29404	3,239.68220	3.23968	3,294.035	3,294.035	18.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	14.53530		0.01454	16.88220	0.01688	14.535	14.535	18.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,853.83680		2.85384	2,800.51480	2.80051	2,853.837	2,853.837	17.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	24.33680		0.02434	27.71480	0.02771	24.337	24.337	17.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,805.23890		2.80524	2,752.05090	2.75205	2,805.239	2,805.239	16.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	25.73890		0.02574	29.25090	0.02925	25.739	25.739	16.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,756.71450		2.75671	2,703.66490	2.70366	2,756.715	2,756.715	16.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
\$ / R	On	12/12/2014			Foreign Exchange Future		8.55	Put	27.21450	0.02721	30.86490	0.03086	27.214	16.83	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.00	Call	2,324.03320	2.32403	2,273.17930	2.27318	2,324.033	15.77	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.00	Put	44.53320	0.04453	50.37930	0.05038	44.533	15.77	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.50	Call	1,865.02990	1.86503	1,817.83730	1.81784	1,865.030	15.11	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.50	Put	85.52990	0.08553	95.03730	0.09504	85.530	15.11	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Call	1,776.48980	1.77649	1,729.94260	1.72994	1,776.490	14.99	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Put	96.98980	0.09699	107.14260	0.10714	96.990	14.99	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Call	1,435.84510	1.43585	1,392.03580	1.39204	1,435.845	14.51	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Put	156.34510	0.15635	169.23580	0.16924	156.345	14.51	0.00	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.38	Call	1,153.38780	1.15339	1,115.78260	1.11578	1,153.388	14.54	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.38	Put	253.88780	0.25389	272.98260	0.27298	253.888	14.54	0.00	0	500.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.50	Call	1,074.90470	1.07490	1,038.22180	1.03822	1,074.905	14.65	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.50	Put	295.40470	0.29540	315.42180	0.31542	295.405	14.65	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Call	804.97590	0.80498	780.09010	0.78009	804.976	15.46	0.00	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Put	525.47590	0.52548	557.29010	0.55729	525.476	15.46	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.50	Call	614.94490	0.61494	595.76450	0.59576	614.945	16.60	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.50	Put	835.44490	0.83544	872.96450	0.87296	835.445	16.60	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.00	Call	476.05300	0.47605	462.35230	0.46235	476.053	17.71	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.00	Put	1,196.55300	1.19655	1,239.55230	1.23955	1,196.553	17.71	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.01	Call	473.72490	0.47372	460.11950	0.46012	473.725	17.73	0.00	0	500.00
\$ / R	On	12/12/2014			Foreign Exchange Future		12.01	Put	1,204.22490	1.20422	1,247.31950	1.24732	1,204.225	17.73	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future				11.46220	11.46220		11.40530		16.73	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		10.99	Put	547.68310	0.54768	575.32940	0.57533	547.683	15.72	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		10.99	Call	1,019.88310	1.01988	990.62940	0.99063	1,019.883	15.72	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.00	Call	1,015.27540	1.01528	986.16500	0.98617	1,015.275	15.74	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.00	Put	553.07540	0.55308	580.86500	0.58087	553.075	15.74	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.01	Call	1,010.69250	1.01069	981.72020	0.98172	1,010.693	15.77	0.00	0	0.00
\$ / R	On	16/03/2015			Foreign Exchange Future		11.01	Put	558.49250	0.55849	586.42020	0.58642	558.493	15.77	0.00	0	0.00
\$ / R MAXI	On	17/01/2014			Any day expiry				10.72660	10.72660	10.67310	10.67310		12.60	0.00	0	0.00
\$ / R MAXI	On	17/01/2014			Any day expiry		10.76	Call	4,190.83930	0.04191	4,247.27590	0.04247	4,190.839	12.72	0.00	0	200.00
\$ / R MAXI	On	17/01/2014			Any day expiry		10.76	Put	7,530.83930	0.07531	12,937.27590	0.12937	7,530.839	12.72	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future				10.81890	10.81890	10.76470	10.76470		13.33	0.00	0	655.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.33	Call	54,620.00350	0.54620	51,256.91090	0.51257	54,620.003	12.60	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.33	Put	5,730.00350	0.05730	7,786.91090	0.07787	5,730.003	12.60	0.00	0	200.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Call	42,823.99160	0.42824	40,280.51350	0.40281	42,823.992	12.85	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Put	9,933.99160	0.09934	12,810.51350	0.12811	9,933.992	12.85	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Call	42,141.07110	0.42141	39,649.79500	0.39650	42,141.071	12.87	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	10,251.07110	0.10251	13,179.79500	0.13180	10,251.071	12.87	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	41,464.81500	0.41465	39,025.71120	0.39026	41,464.815	12.88	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	10,574.81500	0.10575	13,555.71120	0.13556	10,574.815	12.88	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.88	Call	21,619.28630	0.21619	20,878.55680	0.20879	21,619.286	13.66	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.88	Put	27,729.28630	0.27729	32,408.55680	0.32409	27,729.286	13.66	0.00	0	160.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future				10.96290	10.96290	10.90770	10.90770		14.59	0.00	0	207.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Call	54,117.69340	0.54118	51,978.70690	0.51979	54,117.693	14.03	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Put	26,827.69340	0.26828	30,208.70690	0.30209	26,827.693	14.03	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Call	53,584.41180	0.53584	51,468.92720	0.51469	53,584.412	14.05	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Put	27,294.41180	0.27294	30,698.92720	0.30699	27,294.412	14.05	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Call	53,055.53190	0.53056	50,963.10010	0.50963	53,055.532	14.07	0.00	0	0.00
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Put	27,765.53190	0.27766	31,193.10010	0.31193	27,765.532	14.07	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future				11.12180	11.12180	11.06560	11.06560		15.43	0.00	0	1.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.64	Call	78,646.92910	0.78647	75,643.93940	0.75644	78,646.929	14.34	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.64	Put	30,466.92910	0.30467	33,083.93940	0.33084	30,466.929	14.34	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.65	Call	78,101.95310	0.78102	75,121.90520	0.75122	78,101.953	14.37	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.65	Put	30,921.95310	0.30922	33,561.90520	0.33562	30,921.953	14.37	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.66	Call	77,560.89400	0.77561	74,603.74890	0.74604	77,560.894	14.39	0.00	0	0.00
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		10.66	Put	31,380.89400	0.31381	34,043.74890	0.34044	31,380.894	14.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 17/03/2014	Foreign Exchange Future			17.69490		17.69490		17.75660	17.75660		12.67	5,750,842.50	325	32,118.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	4,845.01650		4.84502	4,906.73700	4.90674	4,845.017		22.57	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.11650		0.00012	0.13700	0.00014	0.117		22.57	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	4,695.05220		4.69505	4,756.78520	4.75679	4,695.052		22.22	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.15220		0.00015	0.18520	0.00019	0.152		22.22	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	3,446.20670		3.44621	3,508.59630	3.50860	3,446.207		19.24	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	1.30670		0.00131	1.99630	0.00200	1.307		19.24	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	3,406.28720		3.40629	3,468.70120	3.46870	3,406.287		19.13	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	1.38720		0.00139	2.10120	0.00210	1.387		19.13	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	3,396.30810		3.39631	3,458.72810	3.45873	3,396.308		19.10	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	1.40810		0.00141	2.12810	0.00213	1.408		19.10	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	3,386.32930		3.38633	3,448.75540	3.44876	3,386.329		19.07	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	1.42930		0.00143	2.15540	0.00216	1.429		19.07	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	3,196.80000		3.19680	3,259.34790	3.25935	3,196.800		18.55	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	1.90000		0.00190	2.74790	0.00275	1.900		18.55	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	2,302.38450		2.30238	2,365.57770	2.36558	2,302.385		16.06	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	7.48450		0.00748	8.97770	0.00898	7.485		16.06	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	793.86000		0.79386	857.32570	0.85733	793.860		11.79	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	98.96000		0.09896	100.72570	0.10073	98.960		11.79	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	162.49220		0.16249	193.28510	0.19329	162.492		14.22	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	867.59220		0.86759	836.68510	0.83669	867.592		14.22	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.91800		17.91800	17.97990	17.97990			13.65	0.00	0	1,590.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,921.31920		1.92132	1,993.90670	1.99391	1,921.319		11.93	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	43.31920		0.04332	54.00670	0.05401	43.319		11.93	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,911.57610		1.91158	1,984.27350	1.98427	1,911.576		11.89	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	43.57610		0.04358	54.37350	0.05437	43.576		11.89	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,901.83540		1.90184	1,974.64190	1.97464	1,901.835		11.86	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	43.83540		0.04384	54.74190	0.05474	43.835		11.86	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,225.81610		1.22582	1,287.88120	1.28788	1,225.816		12.56	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	187.81610		0.18782	187.98120	0.18798	187.816		12.56	0.00	0	50.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.16370		18.16370	18.22610	18.22610			14.58	0.00	0	320.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,603.08570		1.60309	1,664.04310	1.66404	1,603.086		13.41	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	279.38570		0.27939	277.94310	0.27794	279.386		13.41	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,595.84240		1.59584	1,656.75420	1.65675	1,595.842		13.41	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	282.14240		0.28214	280.65420	0.28065	282.142		13.41	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,588.61770		1.58862	1,649.48340	1.64948	1,588.618		13.41	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	284.91770		0.28492	283.38340	0.28338	284.918		13.41	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.40680		18.40680	18.47000	18.47000			15.16	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,459.82620		1.45983	1,514.67240	1.51467	1,459.826		14.11	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	593.02620		0.59303	584.67240	0.58467	593.026		14.11	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,454.47390		1.45447	1,508.72000	1.50872	1,454.474		14.12	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	597.67390		0.59767	588.72000	0.58872	597.674		14.12	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,449.14060		1.44914	1,502.77800	1.50278	1,449.141		14.13	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	602.34060		0.60234	592.77800	0.59278	602.341		14.13	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10482		0.10482	0.10337	0.10337			12.83	0.00	0	158.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,487.08030		0.01487	1,800.42240	0.01800	1,487.080		17.65	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	4.88030		0.00005	463.62240	0.00464	4.880		17.65	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	538.62050		0.00539	1,221.92560	0.01222	538.621		12.83	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	56.42050		0.00056	885.12560	0.00885	56.421		12.83	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	96.51210		0.00097	796.20500	0.00796	96.512		15.92	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	614.31210		0.00614	1,459.40500	0.01459	614.312		15.92	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10627		0.10627	0.10479	0.10479			15.10	0.00	0	12,884.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,644.85700		0.01645	2,687.27010	0.02687	1,644.857		15.30	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	18.05700		0.00018	1,208.07010	0.01208	18.057		15.30	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	788.61090		0.00789	2,202.12500	0.02202		788.611	15.10	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	161.81090		0.00162	1,722.92500	0.01723		161.811	15.10	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	317.12850		0.00317	1,798.65020	0.01799		317.128	17.34	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	690.32850		0.00690	2,319.45020	0.02319		690.329	17.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.77330		14.77330	14.72010	14.72010			12.70	5,909,320.00	400	78,289.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,286.22530		2.28623	2,233.79440	2.23379		2,286.225	17.10	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	2.92530		0.00293	3.69440	0.00369		2.925	17.10	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,276.26720		2.27627	2,223.84580	2.22385		2,276.267	17.06	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2.96720		0.00297	3.74580	0.00375		2.967	17.06	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,266.30960		2.26631	2,213.89780	2.21390		2,266.310	17.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	3.00960		0.00301	3.79780	0.00380		3.010	17.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,126.98050		2.12698	2,074.71890	2.07472		2,126.980	16.42	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	3.68050		0.00368	4.61890	0.00462		3.681	16.42	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,928.24830		1.92825	1,876.26080	1.87626		1,928.248	15.58	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	4.94830		0.00495	6.16080	0.00616		4.948	15.58	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	717.10910		0.71711	770.52620	0.77053		717.109	14.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	140.40910		0.14041	140.62620	0.14063		140.409	14.31	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.96920		14.96920	14.91500	14.91500			13.98	0.00	0	19,438.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,286.19930		1.28620	1,246.49250	1.24649		1,286.199	13.15	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	106.99930		0.10700	121.49250	0.12149		106.999	13.15	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,277.89840		1.27790	1,238.33030	1.23833		1,277.898	13.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	108.69840		0.10870	123.33030	0.12333		108.698	13.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,269.61850		1.26962	1,230.18710	1.23019		1,269.619	13.14	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	110.41850		0.11042	125.18710	0.12519		110.419	13.14	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.18680		15.18680	15.13190	15.13190			14.66	0.00	0	750.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,162.54460		1.16254	1,130.95680	1.13096		1,162.545	13.56	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	315.74460		0.31574	339.05680	0.33906		315.745	13.56	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	319.07320		0.31907	342.50430	0.34250		319.073	13.56	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,155.87320		1.15587	1,124.40430	1.12440		1,155.873	13.56	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,149.22500		1.14922	1,118.39610	1.11840		1,149.225	13.56	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	322.42500		0.32242	346.49610	0.34650		322.425	13.56	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.40500		15.40500	15.34980	15.34980			15.21	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,905.22920		1.90523	1,867.11670	1.86712		1,905.229	13.71	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	190.22920		0.19023	207.31670	0.20732		190.229	13.71	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,897.24570		1.89725	1,859.25850	1.85926		1,897.246	13.71	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	192.24570		0.19225	209.45850	0.20946		192.246	13.71	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,889.27780		1.88928	1,851.41630	1.85142		1,889.278	13.71	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	194.27780		0.19428	211.61630	0.21162		194.278	13.71	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.65960		15.65960	15.60350	15.60350			15.79	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	657.88930		0.65789	690.58480	0.69058		657.889	14.80	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,377.48930		1.37749	1,354.08480	1.35408		1,377.489	14.80	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,372.53410		1.37253	1,349.23060	1.34923		1,372.534	14.81	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	662.93410		0.66293	695.73060	0.69573		662.934	14.81	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,367.59180		1.36759	1,344.38880	1.34439		1,367.592	14.83	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	667.99180		0.66799	700.88880	0.70089		667.992	14.83	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.37684		110.37684	110.37532	110.37532		0.000		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	613.16000		0.61316	614.68000	0.61468		613.160		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	623.16000		0.62316	624.68000	0.62468		623.160		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	633.16000		0.63316	634.68000	0.63468		633.160		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.74131		107.74131	107.73853	107.73853				0.00	0	24.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2038	On 06/02/2014	Bond Future	106.99	Call	751.31000	0.75131		748.53000	0.74853		751.310		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	741.31000	0.74131		738.53000	0.73853		741.310		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	731.31000	0.73131		728.53000	0.72853		731.310		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			113.70079	113.70079		113.69776	113.69776				0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,710.79000	3.71079		3,707.76000	3.70776		3,710.790		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	3,700.79000	3.70079		3,697.76000	3.69776		3,700.790		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	3,690.79000	3.69079		3,687.76000	3.68776		3,690.790		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
AL37	On 06/02/2014	Index Future			414.12900	414.12900		414.02300	414.02300				0.00	0	0.00
AL37	On 08/05/2014	Index Future			419.57700	419.57700		419.47000	419.47000				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			489.09400	489.09400		488.77700	488.77700				0.00	0	1.00
AL7T	On 08/05/2014	Index Future			495.52800	495.52800		495.20700	495.20700				0.00	0	0.00
ALBI	On 06/02/2014	Index Future			440.62000	440.62000		440.16500	440.16500				0.00	0	803.00
ALBI	On 08/05/2014	Index Future			446.41700	446.41700		445.95600	445.95600				0.00	0	35.00
ALBI	On 07/08/2014	Index Future			452.44000	452.44000		451.97900	451.97900				0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.77720	9.77720		9.62590	9.62590			11.84	39,108.80	4	8,935.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	362.07510	0.36208		263.34970	0.26335		362.075	11.52	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	74.87510	0.07488		127.44970	0.12745		74.875	11.52	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	354.99490	0.35499		257.57540	0.25758		354.995	11.53	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	77.79490	0.07779		131.67540	0.13168		77.795	11.53	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	347.99420	0.34799		251.88840	0.25189		347.994	11.54	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	80.79420	0.08079		135.98840	0.13599		80.794	11.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.84990	9.84990		9.69720	9.69720			11.98	561,444.30	57	1,575.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	721.74260	0.72174		604.46180	0.60446		721.743	11.75	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	71.84260	0.07184		107.26180	0.10726		71.843	11.75	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	380.30960	0.38031		298.88450	0.29888		380.310	11.94	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	230.40960	0.23041		301.68450	0.30168		230.410	11.94	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	285.10500	0.28511		223.28850	0.22329		285.105	12.04	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	325.20500	0.32520		416.08850	0.41609		325.205	12.04	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	280.87300	0.28087		219.80020	0.21980		280.873	12.05	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	330.97300	0.33097		422.60020	0.42260		330.973	12.05	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	276.69490	0.27669		216.35840	0.21636		276.695	12.07	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	336.79490	0.33679		429.15840	0.42916		336.795	12.07	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	76.22750	0.07623		58.05850	0.05806		76.228	13.21	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	926.32750	0.92633		1,060.85850	1.06086		926.328	13.21	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.93050	9.93050		9.77720	9.77720			12.16	0.00	0	2,500.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	609.07920	0.60908		513.14060	0.51314		609.079	12.03	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	218.57920	0.21858		275.94060	0.27594		218.579	12.03	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	222.29850	0.22230		280.25000	0.28025		222.298	12.03	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	602.79850	0.60280		507.45000	0.50745		602.798	12.03	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	596.55860	0.59656		501.80120	0.50180		596.559	12.04	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	226.05860	0.22606		284.60120	0.28460		226.059	12.04	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.01230	10.01230		9.85750	9.85750			12.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	696.45970		0.69646		600.39180	0.60039	696.460	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	274.15970		0.27416		332.89180	0.33289	274.160	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	690.36230		0.69036		594.83280	0.59483	690.362	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	278.06230		0.27806		337.33280	0.33733	278.062	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	684.29980		0.68430		589.30950	0.58931	684.300	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	281.99980		0.28200		341.80950	0.34181	282.000	12.18	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.93390		9.93390		9.84670	9.84670		13.01	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	211.08830		0.21109		170.66140	0.17066	211.088	13.00	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	217.18830		0.21719		263.96140	0.26396	217.188	13.00	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	206.38350		0.20638		167.07400	0.16707	206.383	13.01	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	222.48350		0.22248		270.37400	0.27037	222.483	13.01	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	202.16750		0.20217		163.55510	0.16356	202.168	13.04	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	228.26750		0.22827		276.85510	0.27686	228.268	13.04	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.04450		10.04450		9.95760	9.95760		12.98	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	437.73380		0.43773		393.31290	0.39331	437.734	12.76	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	233.23380		0.23323		275.71290	0.27571	233.234	12.76	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	432.19270		0.43219		388.17140	0.38817	432.193	12.77	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	237.69270		0.23769		280.57140	0.28057	237.693	12.77	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	426.70180		0.42670		383.07900	0.38308	426.702	12.78	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	242.20180		0.24220		285.47900	0.28548	242.202	12.78	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			262.90110		262.90110		-238.01870	-238.01870			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			833.56130		833.56130		808.21420	808.21420			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			909.62760		909.62760		881.34960	881.34960			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			152.06930		152.06930		152.19420	152.19420			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			270.39160		270.39160		246.27740	246.27740			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			806.08910		806.08910		780.65690	780.65690			0.00	0	1,871.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.99830		11.99830		11.94630	11.94630		12.62	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	742.68680		0.74269		703.19950	0.70320	742.687	12.34	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	34.38680		0.03439		46.89950	0.04690	34.387	12.34	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	733.39270		0.73339		694.16550	0.69417	733.393	12.29	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	35.09270		0.03509		47.86550	0.04787	35.093	12.29	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	724.11430		0.72411		685.15310	0.68515	724.114	12.23	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	35.81430		0.03581		48.85310	0.04885	35.814	12.23	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.16700		12.16700		12.11360	12.11360		13.83	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	750.36600		0.75037		735.07530	0.73508	750.366	13.03	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	173.36600		0.17337		211.47530	0.21148	173.366	13.03	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	743.71020		0.74371		728.73000	0.72873	743.710	13.04	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	176.71020		0.17671		215.13000	0.21513	176.710	13.04	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	737.09230		0.73709		722.42060	0.72242	737.092	13.06	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	180.09230		0.18009		218.82060	0.21882	180.092	13.06	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.79150		1.79150		1.78130	1.78130		13.68	0.00	0	100.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,081.38300		0.10814		1,008.52480	0.10085	1,081.383	12.96	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	66.38300		0.00664		95.52480	0.00955	66.383	12.96	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	997.06070		0.09971		928.48530	0.09285	997.061	12.95	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	82.06070		0.00821		115.48530	0.01155	82.061	12.95	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	917.11570		0.09171		853.58580	0.08536	917.116	13.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	102.11570		0.01021		140.58580	0.01406	102.116	13.02	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.81170		1.81170		1.80150	1.80150		14.18	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,400.35140		0.14004		1,334.42470	0.13344	1,400.351	13.53	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	183.35140		0.01834		219.42470	0.02194	183.351	13.53	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,323.43390		0.13234		1,260.15040	0.12602	1,323.434	13.52	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	206.43390		0.02064		245.15040	0.02452	206.434	13.52	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,251.46280		0.12515		1,191.45770	0.11915	1,251.463	13.59	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	234.46280		0.02345		276.45770	0.02765	234.463	13.59	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.33377		114.33377		114.33066	114.33066			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,343.77000		3.34377		3,340.66000	3.34066	3,343.770		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	3,333.77000		3.33377		3,330.66000	3.33066	3,333.770		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	3,323.77000		3.32377		3,320.66000	3.32066	3,323.770		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			9.64445		84.35254		9.66598	84.19245			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	783.63000		0.78363		943.72000	0.94372	783.630		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	708.10000		0.70810		868.19000	0.86819	708.100		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	632.68000		0.63268		792.77000	0.79277	632.680		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.76188		81.68031		9.78412	81.51815			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	1,645.90000		1.64590		1,808.06000	1.80806	1,645.900		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	1,570.61000		1.57061		1,732.77000	1.73277	1,570.610		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	1,495.42000		1.49542		1,657.58000	1.65758	1,495.420		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			439.90900		439.90900		439.48000	439.48000			4,399,090.00	1	481.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	810.00000		0.08100		5,100.00000	0.51000	810.000		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	910.00000		0.09100		5,200.00000	0.52000	910.000		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	1,010.00000		0.10100		5,300.00000	0.53000	1,010.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			445.69600		445.69600		445.26200	445.26200			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	37,060.00000		3.70600		32,720.00000	3.27200	37,060.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	36,960.00000		3.69600		32,620.00000	3.26200	36,960.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	36,860.00000		3.68600		32,520.00000	3.25200	36,860.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			451.70900		451.70900		451.27600	451.27600			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 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	82,810.00000		8.28100	87,140.00000	8.71400	82,810.000	0.00		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	82,910.00000		8.29100	87,240.00000	8.72400	82,910.000	0.00		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	83,010.00000		8.30100	87,340.00000	8.73400	83,010.000	0.00		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 06/02/2014	Index Future			201.44700		201.44700	201.49200	201.49200				0.00	0	1,334.00
IGOV	On 08/05/2014	Index Future			204.12200		204.12200	204.16700	204.16700				0.00	0	7.00
ILBI	On 06/02/2014	Index Future			543.55000		543.55000	545.19800	545.19800				0.00	0	190.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.23000		94.77000	5.24000	94.76000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.27000		94.73000	5.28000	94.72000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.31000		94.69000	5.35000	94.65000				0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.42000		94.58000	5.44000	94.56000				0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.49000		94.51000	5.52000	94.48000				0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.62000		94.38000	5.64000	94.36000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.87000		94.13000	5.93000	94.07000				0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.18000		93.82000	6.25000	93.75000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.49000		93.51000	6.55000	93.45000				0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.78000		93.22000	6.84000	93.16000				0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.06000		92.94000	7.11000	92.89000				0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.34000		92.66000	7.40000	92.60000				0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.02890		9.02890	8.90060	8.90060			9.37	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	890.91010		0.89091	764.97500	0.76498	890.910	11.37		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	2.01010		0.00201	4.37500	0.00438	2.010	11.37		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	881.00870		0.88101	755.16160	0.75516	881.009	11.33		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	2.10870		0.00211	4.56160	0.00456	2.109	11.33		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	871.10420		0.87110	745.35650	0.74536	871.104	11.28		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	2.20420		0.00220	4.75650	0.00476	2.204	11.28		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.09030		9.09030	8.96050	8.96050			11.19	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	698.31900		0.69832	593.15570	0.59316	698.319	11.08		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	48.01900		0.04802	72.65570	0.07266	48.019	11.08		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	689.74820		0.68975	585.10220	0.58510	689.748	11.07		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	49.44820		0.04945	74.60220	0.07460	49.448	11.07		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	681.21260		0.68121	577.09090	0.57709	681.213	11.06		0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	50.91260		0.05091	76.59090	0.07659	50.913	11.06		0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.36550		1.36550	1.36740	1.36740				0.00	0	575.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.36540		1.36540	1.36740	1.36740				0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.62460		9.62460	0.10387	9.76080	9.76080		13.53	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	649.04830		0.06490	0.10387	1,075.24830	0.10752	649.048	12.92	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	4,803.04830		0.48030	0.10387	3,867.24830	0.38672	4,803.048	12.92	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	626.89940	0.06269	0.10387	1,043.84250	0.10438	626.899	12.91	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	4,880.89940	0.48809	0.10387	3,935.84250	0.39358	4,880.899	12.91	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	605.32160	0.06053	0.10387	1,013.08820	0.10131	605.322	12.90	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	4,959.32160	0.49593	0.10387	4,005.08820	0.40051	4,959.322	12.90	0	0.00
R023	On 06/02/2014	Bond Future			7.90998	102.48463		7.91620	102.44524			0	11,268.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	444.58000	0.44458		483.97000	0.48397	444.580		0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	380.90000	0.38090		420.29000	0.42029	380.900		0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000	0.00000		0.00000	0.00000	0.000		0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	317.26000	0.31726		356.65000	0.35665	317.260		0	0.00
R023	On 08/05/2014	Bond Future			8.01067	99.91646		8.01714	99.87658			0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000	0.00000		0.00000	0.00000	0.000		0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	2,638.19000	2.63819		2,678.07000	2.67807	2,638.190		0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000	0.00000		0.00000	0.00000	0.000		0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	2,574.44000	2.57444		2,614.32000	2.61432	2,574.440		0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000	0.00000		0.00000	0.00000	0.000		0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	2,510.74000	2.51074		2,550.62000	2.55062	2,510.740		0	0.00
R157	On 06/02/2014	Bond Future			6.19746	116.42859		6.19931	116.42563		80,102,869.92	688	32,412.00
R157	On 06/02/2014	Bond Future	5.64	Call	25.84000	0.02584		32.13000	0.03213	25.840	2.19	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	924.00000	0.92400		933.25000	0.93325	924.000	2.19	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	27.30000	0.02730		33.79000	0.03379	27.300	2.19	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	909.26000	0.90926		918.71000	0.91871	909.260	2.19	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	28.83000	0.02883		35.53000	0.03553	28.830	2.19	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	894.60000	0.89460		904.26000	0.90426	894.600	2.19	0	0.00
R157	On 08/05/2014	Bond Future			6.37550	111.15277		6.37771	111.14979			0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	74.12000	0.07412		77.14000	0.07714	74.120	2.13	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,688.91000	1.68891		1,694.91000	1.69491	1,688.910	2.13	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	75.68000	0.07568		78.74000	0.07874	75.680	2.13	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,676.71000	1.67671		1,682.75000	1.68275	1,676.710	2.13	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	77.28000	0.07728		80.37000	0.08037	77.280	2.13	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,664.55000	1.66455		1,670.62000	1.67062	1,664.550	2.13	0	0.00
R157	On 07/08/2014	Bond Future			6.59284	112.65290		6.59408	112.65154			0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	721.03000	0.72103		724.89000	0.72489	721.030	1.89	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	560.07000	0.56007		565.29000	0.56529	560.070	1.89	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	727.25000	0.72725		731.11000	0.73111	727.250	1.89	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	555.37000	0.55537		560.59000	0.56059	555.370	1.89	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	733.16000	0.73316		737.01000	0.73701	733.160	1.89	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	550.36000	0.55036		555.57000	0.55557	550.360	1.89	0	0.00
R157	On 06/11/2014	Bond Future			6.89125	107.42212		6.89459	107.41931			0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	381.72000	0.38172		383.70000	0.38370	381.720	1.64	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	975.59000	0.97559		980.38000	0.98038	975.590	1.64	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	384.72000	0.38472		386.70000	0.38670	384.720	1.64	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	970.08000	0.97008		974.87000	0.97487	970.080	1.64	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	387.73000	0.38773		389.71000	0.38971	387.730	1.64	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	964.59000	0.96459		969.38000	0.96938	964.590	1.64	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0	0.00
R186	On 06/02/2014	Bond Future			8.18727	119.65862		8.20853	119.47088		29,914,655.00	250	61,696.00
R186	On 06/02/2014	Bond Future	7.74	Call	370.28000	0.37028		401.59000	0.40159	370.280	13.41	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future	7.74	Put	4,418.43000		4.41843		4,637.48000	4.63748	4,418.430	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	385.88000		0.38588		417.45000	0.41745	385.880	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	4,341.43000		4.34143		4,560.74000	4.56074	4,341.430	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	401.98000		0.40198		433.80000	0.43380	401.980	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	4,265.02000		4.26502		4,484.58000	4.48458	4,265.020	13.41	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	5,084.75000		5.08475		4,976.20000	4.97620	5,084.750	13.85	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	253.06000		0.25306		332.25000	0.33225	253.060	13.85	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.28521		121.23289		8.30726	121.04262		14.38	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	676.58000		0.67658		677.23000	0.67723	676.580	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	11,667.20000		11.66720		11,858.12000	11.85812	11,667.200	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	689.03000		0.68903		689.56000	0.68956	689.030	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	11,581.91000		11.58191		11,772.71000	11.77271	11,581.910	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	701.65000		0.70165		702.06000	0.70206	701.650	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	11,496.90000		11.49690		11,687.58000	11.68758	11,496.900	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,370.30000		1.37030		1,362.43000	1.36243	1,370.300	14.09	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	8,436.10000		8.43610		8,618.50000	8.61850	8,436.100	14.09	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,757.22000		3.75722		3,712.63000	3.71263	3,757.220	14.38	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,061.94000		4.06194		4,207.62000	4.20762	4,061.940	14.38	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,891.49000		4.89149		4,829.75000	4.82975	4,891.490	14.50	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,056.28000		3.05628		3,184.81000	3.18481	3,056.280	14.50	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	7,577.88000		7.57788		7,479.71000	7.47971	7,577.880	14.73	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,623.67000		1.62367		1,715.77000	1.71577	1,623.670	14.73	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	9,083.01000		9.08301		8,967.53000	8.96753	9,083.010	14.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,146.68000		1.14668		1,221.47000	1.22147	1,146.680	14.84	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.38200		117.57850		8.40465	117.38748		13.89	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,276.38000		5.27638		5,408.61000	5.40861	5,276.380	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,495.95000		4.49595		4,437.16000	4.43716	4,495.950	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,536.15000		4.53615		4,476.84000	4.47684	4,536.150	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,231.40000		5.23140		5,363.11000	5.36311	5,231.400	13.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,576.55000		4.57655		4,516.72000	4.51672	4,576.550	13.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,186.70000		5.18670		5,317.89000	5.31789	5,186.700	13.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	7,398.37000		7.39837		7,305.90000	7.30590	7,398.370	14.10	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	2,976.88000		2.97688		3,075.43000	3.07543	2,976.880	14.10	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.47587		119.22520		8.49955	119.02998		13.28	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	4,400.12000		4.40012		4,341.78000	4.34178	4,400.120	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,219.22000		7.21922		7,356.10000	7.35610	7,219.220	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	4,435.94000		4.43594		4,377.17000	4.37717	4,435.940	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,169.73000		7.16973		7,306.18000	7.30618	7,169.730	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	4,471.92000		4.47192		4,412.72000	4.41272	4,471.920	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,120.49000		7.12049		7,256.51000	7.25651	7,120.490	13.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,890.89000		8.89089		8,786.68000	8.78668	8,890.890	13.61	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,354.43000		3.35443		3,445.44000	3.44544	3,354.430	13.61	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			276.72164		276.72164		276.71857	276.71857			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	3,268.36000		3.26836		3,271.43000	3.27143	3,268.360		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	3,278.36000		3.27836		3,281.43000	3.28143	3,278.360		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 06/02/2014	Bond Future	280.01	Put	3,288.36000	3.28836	3,291.43000	3.29143	3,288.360		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			5.15285	104.21747	5.14716	104.22231		1.19	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	168.30000	0.16830	178.72000	0.17872	168.300	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	94.27000	0.09427	99.85000	0.09985	94.270	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	173.36000	0.17336	183.78000	0.18378	173.360	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	90.84000	0.09084	96.42000	0.09642	90.840	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	178.61000	0.17861	189.03000	0.18903	178.610	1.20	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	87.60000	0.08760	93.18000	0.09318	87.600	1.20	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.09142	105.58855	5.08328	105.59347		0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	140.97000	0.14097	145.56000	0.14556	140.970	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	353.61000	0.35361	353.28000	0.35328	353.610	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	143.14000	0.14314	147.76000	0.14776	143.140	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	349.72000	0.34972	349.42000	0.34942	349.720	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	145.34000	0.14534	149.99000	0.14999	145.340	0.98	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	345.86000	0.34586	345.59000	0.34559	345.860	0.98	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.80711	102.60477	4.78907	102.61130		0.68	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	314.09000	0.31409	319.68000	0.31968	314.090	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	139.58000	0.13958	138.64000	0.13864	139.580	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	316.35000	0.31635	321.95000	0.32195	316.350	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	138.23000	0.13823	137.30000	0.13730	138.230	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	318.61000	0.31861	324.23000	0.32423	318.610	0.70	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	136.89000	0.13689	135.98000	0.13598	136.890	0.70	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			212.40417	212.40417	212.39976	212.39976			0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	3,414.17000	3.41417	3,409.76000	3.40976	3,414.170		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	3,404.17000	3.40417	3,399.76000	3.39976	3,404.170		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	3,394.17000	3.39417	3,389.76000	3.38976	3,394.170		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.97518	107.37154	6.97673	107.36658		4.67	41,874,900.60	390	10,779.00
R203	On 06/02/2014	Bond Future	5.95	Call	1.64000	0.00164	2.77000	0.00277	1.640	4.54	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,351.33000	3.35133	3,357.42000	3.35742	3,351.330	4.54	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	7.35000	0.00735	10.80000	0.01080	7.350	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	2,726.34000	2.72634	2,734.75000	2.73475	2,726.340	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	7.91000	0.00791	11.54000	0.01154	7.910	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	2,693.83000	2.69383	2,702.42000	2.70242	2,693.830	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	8.50000	0.00850	12.33000	0.01233	8.500	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,661.36000	2.66136	2,670.15000	2.67015	2,661.360	4.56	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	323.80000	0.32380	351.35000	0.35135	323.800	4.65	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	758.07000	0.75807	790.58000	0.79058	758.070	4.65	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.11662	104.62396	7.11831	104.61891		5.05	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	101.81000	0.10181	106.98000	0.10698	101.810	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,318.36000	4.31836	4,328.58000	4.32858	4,318.360	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	104.18000	0.10418	109.42000	0.10942	104.180	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,289.35000	4.28935	4,299.64000	4.29964	4,289.350	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	106.59000	0.10659	111.91000	0.11191	106.590	4.93	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.76	Put	4,260.38000		4.26038		4,270.75000	4.27075	4,260.380	4.93	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	807.30000		0.80730		819.95000	0.81995	807.300	5.00	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,637.99000		1.63799		1,655.69000	1.65569	1,637.990	5.00	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,652.59000		1.65259		1,664.23000	1.66423	1,652.590	5.07	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	810.05000		0.81005		826.74000	0.82674	810.050	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.26524		106.03583		7.26651	106.03231		4.67	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	958.33000		0.95833		967.17000	0.96717	958.330	4.62	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,145.67000		2.14567		2,158.03000	2.15803	2,145.670	4.62	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,451.42000		1.45142		1,463.90000	1.46390	1,451.420	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,520.03000		1.52003		1,528.99000	1.52899	1,520.030	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,438.25000		1.43825		1,450.73000	1.45073	1,438.250	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,534.56000		1.53456		1,543.52000	1.54352	1,534.560	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,549.17000		1.54917		1,558.11000	1.55811	1,549.170	4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,425.18000		1.42518		1,437.64000	1.43764	1,425.180	4.68	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.42606		103.35983		7.42800	103.35487		4.53	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	1,017.22000		1.01722		1,023.26000	1.02326	1,017.220	4.44	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,528.65000		2.52865		2,539.65000	2.53965	2,528.650	4.44	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	1,027.09000		1.02709		1,033.14000	1.03314	1,027.090	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,512.50000		2.51250		2,523.51000	2.52351	2,512.500	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	1,037.02000		1.03702		1,043.08000	1.04308	1,037.020	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,496.41000		2.49641		2,507.43000	2.50743	2,496.410	4.45	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.07252		94.76461		9.08872	94.61636			0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,663.60000		2.66360		2,515.35000	2.51535	2,663.600		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	2,751.03000		2.75103		2,602.78000	2.60278	2,751.030		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,838.32000		2.83832		2,690.07000	2.69007	2,838.320		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			9.17075		96.01137		9.18746	95.86120			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,765.67000		1.76567		1,615.50000	1.61550	1,765.670		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,852.87000		1.85287		1,702.70000	1.70270	1,852.870		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,939.93000		1.93993		1,789.76000	1.78976	1,939.930		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.27001		93.04939		9.28710	92.89862			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,068.06000		2.06806		2,218.83000	2.21883	2,068.060		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	1,976.62000		1.97662		2,127.39000	2.12739	1,976.620		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	1,885.32000		1.88532		2,036.09000	2.03609	1,885.320		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.24451		104.17601		7.24585	104.17050		6.72	22,918,722.20	220	29,769.00
R204	On 06/02/2014	Bond Future	6.39	Call	14.46000		0.01446		20.65000	0.02065	14.460	6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	3,601.43000		3.60143		3,613.13000	3.61313	3,601.430	6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	15.44000		0.01544		21.92000	0.02192	15.440	6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	3,559.56000		3.55956		3,571.55000	3.57155	3,559.560	6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	16.47000		0.01647		23.25000	0.02325	16.470	6.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	3,517.76000		3.51776		3,530.05000	3.53005	3,517.760	6.55	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.37202		105.54653		7.37344	105.54099		6.74	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	163.95000		0.16395		171.83000	0.17183	163.950	6.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future	6.04	Put	5,531.29000		5.53129		5,544.71000	5.54471	5,531.290	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	167.56000		0.16756		175.55000	0.17555	167.560	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,493.35000		5.49335		5,506.88000	5.50688	5,493.350	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	171.23000		0.17123		179.32000	0.17932	171.230	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,455.48000		5.45548		5,469.11000	5.46911	5,455.480	6.56	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.50310		102.94006		7.50420	102.93599		6.81	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,218.50000		2.21850		2,235.78000	2.23578	2,218.500	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,984.58000		1.98458		1,997.79000	1.99779	1,984.580	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,002.77000		2.00277		2,015.98000	2.01598	2,002.770	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,199.58000		2.19958		2,216.86000	2.21686	2,199.580	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,021.06000		2.02106		2,034.26000	2.03426	2,021.060	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,180.77000		2.18077		2,198.04000	2.19804	2,180.770	6.80	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,656.32000		2.65632		2,668.94000	2.66894	2,656.320	6.87	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,637.53000		1.63753		1,654.22000	1.65422	1,637.530	6.87	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.63446		104.38166		7.63602	104.37620		6.65	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,494.21000		1.49421		1,503.84000	1.50384	1,494.210	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	3,780.65000		3.78065		3,795.74000	3.79574	3,780.650	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,507.37000		1.50737		1,517.01000	1.51701	1,507.370	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	3,757.86000		3.75786		3,772.96000	3.77296	3,757.860	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,520.61000		1.52061		1,530.26000	1.53026	1,520.610	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,735.15000		3.73515		3,750.26000	3.75026	3,735.150	6.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	3,166.56000		3.16656		3,175.69000	3.17569	3,166.560	6.70	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,931.61000		1.93161		1,946.20000	1.94620	1,931.610	6.70	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.52362		99.24328		7.53000	99.21346		8.61	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	21.71000		0.02171		29.66000	0.02966	21.710	8.40	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,260.16000		4.26016		4,297.93000	4.29793	4,260.160	8.40	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	23.03000		0.02303		31.31000	0.03131	23.030	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,212.28000		4.21228		4,250.38000	4.25038	4,212.280	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	24.42000		0.02442		33.03000	0.03303	24.420	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,164.51000		4.16451		4,202.94000	4.20294	4,164.510	8.41	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.64670		100.54894		7.65343	100.51875		8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	171.50000		0.17150		178.24000	0.17824	171.500	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	6,980.69000		6.98069		7,017.62000	7.01762	6,980.690	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	175.20000		0.17520		182.02000	0.18202	175.200	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,935.73000		6.93573		6,972.74000	6.97274	6,935.730	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	178.98000		0.17898		185.87000	0.18587	178.980	8.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,890.87000		6.89087		6,927.95000	6.92795	6,890.870	8.26	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.77250		98.26569		7.77927	98.23659		8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,309.60000		2.30960		2,313.35000	2.31335	2,309.600	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,664.99000		2.66499		2,697.84000	2.69784	2,664.990	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,642.53000		2.64253		2,675.31000	2.67531	2,642.530	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,330.30000		2.33030		2,333.98000	2.33398	2,330.300	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,351.12000		2.35112		2,354.72000	2.35472	2,351.120	8.42	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,620.21000		2.62021		2,652.91000	2.65291	2,620.210	8.42	0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.89221		99.64189		7.89969	99.61110		8.38	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,978.44000		1.97844		1,980.69000	1.98069	1,978.440	8.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/11/2014	Bond Future	7.34	Put	4,284.15000		4.28415		4,317.19000	4.31719	4,284.150	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,994.63000		1.99463		1,996.85000	1.99685	1,994.630	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,258.00000		4.25800		4,291.01000	4.29101	4,258.000	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	2,010.92000		2.01092		2,013.09000	2.01309	2,010.920	8.25	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,231.97000		4.23197		4,264.93000	4.26493	4,231.970	8.25	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.67079		97.48603		7.68212	97.42658		9.45	0.00	0	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	13.51000		0.01351		18.77000	0.01877	13.510	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,057.37000		5.05737		5,122.08000	5.12208	5,057.370	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	14.41000		0.01441		19.91000	0.01991	14.410	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,002.36000		5.00236		5,067.31000	5.06731	5,002.360	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	15.39000		0.01539		21.15000	0.02115	15.390	9.18	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	4,947.47000		4.94747		5,012.68000	5.01268	4,947.470	9.18	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.77982		95.37258		7.79168	95.31239		9.96	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	169.38000		0.16938		174.39000	0.17439	169.380	9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,118.45000		8.11845		8,183.65000	8.18365	8,118.450	9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	173.17000		0.17317		178.23000	0.17823	173.170	9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,066.23000		8.06623		8,131.48000	8.13148	8,066.230	9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	177.04000		0.17704		182.15000	0.18215	177.040	9.70	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,014.11000		8.01411		8,079.41000	8.07941	8,014.110	9.70	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.88948		96.65968		7.90163	96.60008		9.37	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	2,955.55000		2.95555		3,005.88000	3.00588	2,955.550	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,465.83000		2.46583		2,456.56000	2.45656	2,465.830	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,489.35000		2.48935		2,479.92000	2.47992	2,489.350	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	2,929.70000		2.92970		2,979.87000	2.97987	2,929.700	9.31	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,512.99000		2.51299		2,503.40000	2.50340	2,512.990	9.32	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	2,904.01000		2.90401		2,954.02000	2.95402	2,904.010	9.32	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,764.08000		3.76408		3,746.01000	3.74601	3,764.080	9.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,871.35000		1.87135		1,912.88000	1.91288	1,871.350	9.46	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.99894		94.61645		8.01195	94.55483		9.36	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	2,013.16000		2.01316		2,004.70000	2.00470	2,013.160	9.21	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	4,707.79000		4.70779		4,760.95000	4.76095	4,707.790	9.21	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	2,031.46000		2.03146		2,022.89000	2.02289	2,031.460	9.22	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	4,677.06000		4.67706		4,730.11000	4.73011	4,677.060	9.22	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	2,049.87000		2.04987		2,041.19000	2.04119	2,049.870	9.22	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	4,646.46000		4.64646		4,699.40000	4.69940	4,646.460	9.22	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,507.37000		4.50737		4,484.08000	4.48408	4,507.370	9.53	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,169.56000		2.16956		2,207.89000	2.20789	2,169.560	9.53	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.98078		76.23145		9.00195	76.07160		19.63	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	396.33000		0.39633		428.55000	0.42855	396.330	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	3,850.84000		3.85084		4,042.91000	4.04291	3,850.840	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	411.43000		0.41143		443.86000	0.44386	411.430	19.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/02/2014	Bond Future	8.55	Put	3,784.81000		3.78481		3,977.09000	3.97709	3,784.810	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	426.95000		0.42695		459.57000	0.45957	426.950	19.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	3,719.34000		3.71934		3,911.81000	3.91181	3,719.340	19.42	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.07050		74.08991		9.09230	73.92795		21.03	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	613.01000		0.61301		614.71000	0.61471	613.010	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,735.16000		10.73516		10,898.82000	10.89882	10,735.160	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	624.11000		0.62411		625.72000	0.62572	624.110	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,655.60000		10.65560		10,819.17000	10.81917	10,655.600	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	635.37000		0.63537		636.87000	0.63687	635.370	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,576.34000		10.57634		10,739.80000	10.73980	10,576.340	20.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,744.81000		1.74481		1,732.08000	1.73208	1,744.810	20.68	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,189.13000		6.18913		6,338.36000	6.33836	6,189.130	20.68	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	3,222.08000		3.22208		3,186.67000	3.18667	3,222.080	20.91	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	3,749.67000		3.74967		3,876.22000	3.87622	3,749.670	20.91	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	5,202.09000		5.20209		5,137.41000	5.13741	5,202.090	21.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,111.63000		2.11163		2,208.91000	2.20891	2,111.630	21.18	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,784.09000		5.78409		5,711.51000	5.71151	5,784.090	21.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,798.52000		1.79852		1,887.90000	1.88790	1,798.520	21.26	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	6,340.45000		6.34045		6,260.67000	6.26067	6,340.450	21.33	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,544.56000		1.54456		1,626.74000	1.62674	1,544.560	21.33	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,816.31000		6.81631		6,730.65000	6.73065	6,816.310	21.39	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,356.58000		1.35658		1,432.88000	1.43288	1,356.580	21.39	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.15894		75.08982		9.18124	74.92676		20.66	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,220.92000		4.22092		4,173.21000	4.17321	4,220.920	20.55	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,100.37000		5.10037		5,215.72000	5.21572	5,100.370	20.55	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,254.91000		4.25491		4,206.79000	4.20679	4,254.910	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,059.78000		5.05978		5,174.72000	5.17472	5,059.780	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,289.03000		4.28903		4,240.51000	4.24051	4,289.030	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,019.44000		5.01944		5,133.98000	5.13398	5,019.440	20.56	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.24585		72.99629		9.26895	72.82998		20.83	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,610.68000		4.61068		4,558.08000	4.55808	4,610.680	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,493.35000		6.49335		6,607.06000	6.60706	6,493.350	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,642.76000		4.64276		4,589.81000	4.58981	4,642.760	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,450.43000		6.45043		6,563.79000	6.56379	6,450.430	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,674.95000		4.67495		4,621.66000	4.62166	4,674.950	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,407.73000		6.40773		6,520.75000	6.52075	6,407.730	20.72	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			161.91796		161.91796		161.91510	161.91510			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	427.96000		0.42796		425.10000	0.42510	427.960		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	417.96000		0.41796		415.10000	0.41510	417.960		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	407.96000		0.40796		405.10000	0.40510	407.960		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 06/02/2014	Bond Future			128.79432		128.79432		128.98821	128.98821			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	195.68000		0.19568		1.79000	0.00179	195.680		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	205.68000		0.20568		11.79000	0.01179	205.680		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	215.68000		0.21568		21.79000	0.02179	215.680		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			131.28335		131.28335		131.28250	131.28250			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	1,706.65000		1.70665		1,707.50000	1.70750	1,706.650		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	1,716.65000		1.71665		1,717.50000	1.71750	1,716.650		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	1,726.65000		1.72665		1,727.50000	1.72750	1,726.650		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.78276		87.55577		8.80402	87.39135		17.66	0.00	0	21,529.00
R213	On 06/02/2014	Bond Future	8.29	Call	343.15000		0.34315		375.28000	0.37528	343.150	17.45	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	4,288.13000		4.28813		4,484.68000	4.48468	4,288.130	17.45	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	356.61000		0.35661		389.06000	0.38906	356.610	17.45	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	4,218.91000		4.21891		4,415.78000	4.41578	4,218.910	17.45	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	370.41000		0.37041		403.16000	0.40316	370.410	17.46	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	4,150.14000		4.15014		4,347.31000	4.34731	4,150.140	17.46	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.87563		85.17024		8.89754	85.00370		18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	630.48000		0.63048		632.11000	0.63211	630.480	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	10,852.41000		10.85241		11,020.58000	11.02058	10,852.410	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	641.70000		0.64170		643.22000	0.64322	641.700	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	10,773.93000		10.77393		10,941.99000	10.94199	10,773.930	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	653.07000		0.65307		654.49000	0.65449	653.070	18.30	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	10,695.72000		10.69572		10,863.68000	10.86368	10,695.720	18.30	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.96858		86.31952		8.99101	86.15198		18.27	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,262.02000		4.26202		4,213.70000	4.21370	4,262.020	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,231.93000		5.23193		5,351.15000	5.35115	5,231.930	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,190.53000		5.19053		5,309.33000	5.30933	5,190.530	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,296.63000		4.29663		4,247.89000	4.24789	4,296.630	18.20	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,331.38000		4.33138		4,282.22000	4.28222	4,331.380	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,149.36000		5.14936		5,267.74000	5.26774	5,149.360	18.21	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.06135		83.98990		9.08464	83.81890		18.25	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,725.90000		4.72590		4,670.84000	4.67084	4,725.900	18.08	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,376.99000		6.37699		6,492.93000	6.49293	6,376.990	18.08	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,758.97000		4.75897		4,703.56000	4.70356	4,758.970	18.08	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,334.45000		6.33445		6,450.04000	6.45004	6,334.450	18.08	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,792.17000		4.79217		4,736.40000	4.73640	4,792.170	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,292.13000		6.29213		6,407.36000	6.40736	6,292.130	18.09	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.07614		77.12791		9.09228	77.00152		21.16	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	1,347.74000		1.34774		1,391.33000	1.39133	1,347.740	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,028.40000		2.02840		2,198.38000	2.19838	2,028.400	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1,382.22000		1.38222		1,425.15000	1.42515	1,382.220	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	1,983.32000		1.98332		2,152.64000	2.15264	1,983.320	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1,417.22000		1.41722		1,459.48000	1.45948	1,417.220	21.04	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/02/2014	Bond Future	9.01	Put	1,938.91000	1.93891	2,107.56000	2.10756	1,938.910	21.04	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.16340	74.85784	9.18002	74.72978		22.21	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	3,093.16000	3.09316	3,081.40000	3.08140	3,093.160	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,451.78000	4.45178	4,568.08000	4.56808	4,451.780	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	3,127.34000	3.12734	3,115.20000	3.11520	3,127.340	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,406.48000	4.40648	4,522.40000	4.52240	4,406.480	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	3,161.74000	3.16174	3,149.21000	3.14921	3,161.740	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,361.53000	4.36153	4,477.06000	4.47706	4,361.530	22.10	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.15197	99.77222	9.16815	99.61036			0.00	0	12,135.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	624.51000	0.62451	786.37000	0.78637	624.510		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	523.24000	0.52324	685.10000	0.68510	523.240		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	422.16000	0.42216	584.02000	0.58402	422.160		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.24204	96.66306	9.25873	96.49901			0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	2,026.85000	2.02685	2,190.90000	2.19090	2,026.850		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	1,924.72000	1.92472	2,088.77000	2.08877	1,924.720		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	1,822.78000	1.82278	1,986.83000	1.98683	1,822.780		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,350.08000	21,350.08000	21,248.39000	21,248.39000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.91530	4.91530	4.97000	4.97000		10.61	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	56.74650	0.05675	0.00000	0.00000	56.746	10.86	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	131.44650	0.13145	0.00000	0.00000	131.446	10.86	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	53.43470	0.05343	0.00000	0.00000	53.435	10.89	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	138.13470	0.13813	0.00000	0.00000	138.135	10.89	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	50.27830	0.05028	0.00000	0.00000	50.278	10.92	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	144.97830	0.14498	0.00000	0.00000	144.978	10.92	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.87910	4.87910	5.04000	5.04000		10.70	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	75.00310	0.07500	0.00000	0.00000	75.003	11.09	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	235.90310	0.23590	0.00000	0.00000	235.903	11.09	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	72.24930	0.07225	0.00000	0.00000	72.249	11.12	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	243.14930	0.24315	0.00000	0.00000	243.149	11.12	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	69.58350	0.06958	0.00000	0.00000	69.584	11.15	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	250.48350	0.25048	0.00000	0.00000	250.483	11.15	0.00	0	0.00

**Total for Derivatives :** **707,018,561.02**      **59,456**      **2 314 448.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.25390			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.70000	105.57378	6.70000	105.55456			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.41924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA05	On 22/03/2019	Spot Bond	8.40000	106.54255		8.40000	106.51833			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.98264			0.00	0	200,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.09544			0.00	220,000,000	220,000,000.00
AB013	On 21/11/2018	Spot Bond	9.26500	97.54433		9.26500	97.51993			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.00000	103.70587		7.00000	103.68616			0.00	0	390,000,000.00
AB07	On 07/03/2014	Spot Bond	5.65500	107.96366		5.65500	103.58155			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.43247			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.53500	106.99797		8.53500	106.97327			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	0.85000	136.47934		0.85000	136.46775			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.37000	128.05323		2.37000	261.59200			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.97424			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.62296			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.02940			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.53486			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.55847			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.57408			0.00	0	20,000,000.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.33001			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.46000	108.29636		7.46000	108.27446			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.37384			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.90500	104.58256		6.90500	104.56295			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.93538			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21299			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.03993			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.11839			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.12862			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.37816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.50451			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.42264			0.00	0	150,000,000.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.48134			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.91169			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.39502			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.30000	136.63369		5.30000	131.54629			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.07000	126.79710		3.07000	126.77863			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.80000	117.93741		2.80000	117.92115			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.45000	101.75327		4.45000	101.73483			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.91000	101.18767		5.91000	101.16544		10,638,000,000,000.00	1,800,000,000	900,000,000.00	
ABLS2A	On 13/07/2016	Spot Bond		10.93500	109.85250		10.93500	109.82019			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.06029			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.37785			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.42515			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.44629			0.00	0	11,400,000.00
ABLS11	On 29/06/2019	Spot Bond		4.10000	110.82098		4.10000	110.80181			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	40.30317		100.00000	40.20336			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.11000	164.47053		2.11000	164.45093			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.07488		2.76000	155.05367			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.14000	166.21805		2.14000	166.19812			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.10000	169.73180		2.10000	169.71163			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.93125	73.49040		7.93125	73.47503			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.93125	73.49040		7.93125	73.47503			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.69000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.44535			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	90.81000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	89.80000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.06000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	87.09000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	86.49000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.15617			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.03302			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.14000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.44500	102.66229		6.44500	102.64441			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.40000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.27000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	86.69000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32830			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	6.99000	114.60168		6.99000	114.57993			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.98186			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	84.11000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	84.24000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.79000	93.45555		2.79000	101.25642			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.73000	99.24723		2.73000	147.72983			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.70000	111.86093		2.70000	193.49492			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	82.82000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.49500	92.44730		9.49500	92.42360			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	92.52000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	107.63966			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	88.80000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.91000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.64000		107.01497		9.64000	106.98729			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	9.58500		107.43578		9.58500	107.40814			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.82500		91.09485		8.82500	91.07324			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.31000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.87000			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	9.68000		106.71041		9.68000	106.68270			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.82000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.68355			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.23500		108.98340		8.23500	108.95910			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.65000		103.73407		6.65000	103.71532			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.83000		97.99826		8.83000	97.97500			0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.84000		95.63187		9.84000	95.60650			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	7.35000		107.09054		7.35000	107.06919			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	1.55000		131.11870		1.55000	128.58386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond		2.18000	129.99527		2.18000	265.56064			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.79000	125.10255		0.79000	127.88221			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.06000	125.19161		2.06000	127.69136			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	41.50902		100.00000	41.40623			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.15000	108.02135		11.15000	107.98897			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.41240			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.40770		100.00000	2.40174			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.45043			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.98943			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	14.35102		100.00000	14.31549			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.37437			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	60.82245		11.00000	60.80507			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	14.35102		100.00000	14.31549			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.06046			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	100.55809			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.61628			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.53212			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.54967			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.55739			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.59679			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.59679			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.61979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.51810			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.61979			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.57379			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.86364			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.50819			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.37320			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.53919			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.55652			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.56351			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.54949			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.51811			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.28500	103.87055		9.28500	103.94780			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.47606			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.32500	108.71274		7.32500	104.18547			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.41880			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.59985			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.31968			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.49628			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	80.36218			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	163.56558			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	163.62107			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.53207			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.06052			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.06052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.49628			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.93212			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.51449			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.51028			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.61797			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.86928			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.61764			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.13365			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.23369			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.58619			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.81657			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.40758			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.53420			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.44929			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.44153			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52314			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.15429			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46690			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.45493			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.47818			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52174			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.49712			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46902			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.47677			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.30562		10.23000	103.27716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.48434			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.47254			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.65868			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.93671			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.44149			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.34000	102.63664		9.34000	102.61090			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51956			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.20058		1.75000	110.31229			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.47606			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.47729			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50271			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.52008			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.48534			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.51661			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.49924			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53743			0.00	360,000,000	960,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.70369			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.52355			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.90940			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.51661			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.50719			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.53691			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.54602			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.47239			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.48296			0.00	0	800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.54822			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.53603			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57554			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.50619			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57000			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57208			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57554			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.63592			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.54782			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.54782			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	120.29681			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	121.16411			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.47143			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.46656			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.95536			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.47978			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.48186			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.50271			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.47212			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.47143			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.52524			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.44051			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.54324			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.70204			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.91148		100.00000	9.88747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.97585			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.08729			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.16150			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.91335			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.90331			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.88996			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.91015			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.87000	98.97206		7.87000	98.95108			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.88131			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.86012			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.32000	103.96926		8.32000	103.94586			0.00	0	40,000,000.00
AIR02		On 30/04/2023	Spot Bond	9.28000	117.19348		9.28000	117.16427			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	57.39231		100.00000	57.25019			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.07000	111.26864		7.07000	111.24729			0.00	0	2,900,000,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	68.28862		100.00000	68.12318			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	13.91326		100.00000	13.88230			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.98000	152.72601		2.98000	152.70421			0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	4.80000	105.04413		4.80000	131.53580			0.00	0	0.00
ANG010		On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.66000			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.59868			0.00	0	0.00
ANG07		On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.56283			0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.03282			0.00	0	0.00
ANG09		On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.40502			0.00	0	0.00
ASN001		On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.64553			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.59773			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.43660			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.30293			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.81000	106.60289		8.81000	106.57764			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.96674			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.75297			0.00	500,000,000	500,000,000.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.31774			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.75514			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.77943			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.44000	101.68115		9.44000	101.65539			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		6.95000	110.85736		6.95000	110.83655			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.27841			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.25222			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.88500	103.77963		6.88500	103.76033			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.68500	106.77677		8.68500	106.75184			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.32425			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.78936	103.96680		10.78936	102.52175			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.68450	101.73018		10.68450	101.18497			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.73113	101.61031		10.73113	101.11993			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.40859			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.78104	101.39047		10.78104	101.04557			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.85007	100.30958		11.85007	100.25795			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.41871			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.41871			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.41877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA12		On 31/03/2016	Spot Bond		11.03936	100.41720	11.03936	100.40845			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond		10.95676	102.68569	10.95676	101.07856			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond		10.68450	101.73018	10.68450	101.18497			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond		10.91726	101.69356	10.91726	101.23475			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond		10.13330	95.35848	10.13330	100.75946			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.39652			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.38784			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond		0.00000	100.00000	0.00000	100.38784			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.36608			0.00	0	0.00
BAYA22		On 30/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.99799			0.00	200,000,000	100,000,000.00
BAYA23		On 30/06/2017	Spot Bond		10.41936	100.70652	10.41936	100.58092			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond		11.46000	99.50616	11.46000	99.41235			0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	99.47265			0.00	0	0.00
BAYA26		On 30/09/2017	Spot Bond		11.38500	65.96900	11.38500	96.95162			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	100.35826			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond		12.22500	81.43366	12.22500	100.38298			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.38191			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond		11.21000	64.95578	11.21000	96.95992			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.37004			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.37993			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.37993			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	100.36529			0.00	0	100,000,000.00
BAYA38		On 31/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.27657			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.38817			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.24905			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99799			0.00	400,000,000	200,000,000.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.38817			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.78936		103.98138		13.78936	102.60837			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.12681		101.18229		15.12681	101.16922			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.03403		101.12251		14.03403	100.87897			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.50762			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.50762			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.50762			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.52711			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		12.88564		100.00000	12.86119			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.44634		100.00000	19.39818			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.69835		100.00000	17.65452			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.92490		100.00000	10.89786			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.92977		100.00000	10.90241			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.20873		100.00000	13.17602			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.44514		100.00000	11.41679			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		85.05947		100.00000	84.87252			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.97076			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.44632			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.45704			0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		97.85523		100.00000	97.59358			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		92.40506		100.00000	92.17172			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		88.16425		100.00000	87.95181			0.00	0	0.00

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	2.08000	104.06456		2.08000	170.83639			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.20000	97.69854		8.20000	142.47363			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.20000	99.04430		8.20000	142.79945			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.58500	98.20450		8.58500	98.18183			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.53846			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.13305			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	100.73817			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.48956			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	88.88889		100.00000	88.46154			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.90000	99.42573		7.90000	99.40445			0.00	0	400,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.45983			0.00	0	100,000,000.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.55643			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.59174			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.70942			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.82709			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.15631			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	10.60799		100.00000	10.58229			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.33221			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.40583			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.43737			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.44789			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.57405			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.74221			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	10.37893		100.00000	10.35379			0.00	0	0.00

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		10.37893	100.00000	10.35379				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.51152				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.55478				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.56658				0.00	0	80,000,000.00
BG42A4	On 15/03/2017	Spot Bond	8.23500		104.51512	8.23500	104.49183				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.60194				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.66463				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		5.95150	100.00000	5.93677				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		5.95150	100.00000	5.93677				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.23000		106.64119	6.23000	106.62341				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.39308				0.00	3,500,000,000	2,020,000,000.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.71522				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.25554				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.61288				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.87093				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.02797				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.85977				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.90890				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.99815				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.36887				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.98193				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		40.32696	100.00000	40.22597				0.00	0	250,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.45523	100.00000	13.42192				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	101.09645				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.70500		107.45021	6.70500	107.43064				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		9.33500	114.36398		9.33500	114.33516			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.19044			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.80015			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.98500	105.16737		8.98500	105.14183		26,955,000,000,000.00	3,000,000,000	4,190,100,000.00	
CBL12	On 06/09/2018	Spot Bond		11.12000	104.80684		11.12000	104.77551			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.98285			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.37000	105.93682		11.37000	105.90500			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.33864			0.00	150,000,000	50,000,000.00
CBL16	On 18/05/2017	Spot Bond		9.22500	102.12094		9.22500	102.09550			0.00	0	40,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.35413			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.81000	101.35000		11.81000	101.31840			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.37156			0.00	0	100,000,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.77407			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.27709			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.15000	94.09475		10.15000	94.06903			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.03000	116.07621		10.03000	116.04500			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.88000	112.21708		9.88000	112.18736			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.22000	117.11106		9.22000	117.08190			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.06758			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.58500	104.50057		11.58500	104.46806			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.41291			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.50579			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.75744			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.72071			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.93254			0.00	0	0.00

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	100.96271			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.93485			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.91362			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.02580			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.65883			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.32377			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	98.16030	100.00000	97.66950				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	98.16030	100.00000	97.66950				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	98.16030	100.00000	97.66950				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.53215			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	98.16030	100.00000	97.66950				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.80123			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.73515			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.40951	10.11000	100.38216				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.73515			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16856			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	115.40178	2.76000	115.38609				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	112.38184	3.14000	115.39012				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.12988	8.25000	103.10685				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.73515			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.73515			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	120.46949	3.10000	114.98614				0.00	0	0.00

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	120.18260		2.40000	114.71448			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.76600			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.03278			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.03327			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.05000	103.24807		8.05000	103.22569			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.03412			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.03358			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.90317			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.90852			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.10000	103.39197		8.10000	103.36942			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.10000	103.39197		8.10000	103.36942			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	103.90443			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.86049			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.15000	102.23482		8.15000	102.21238			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.54620			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.60652			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.96654			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.96654			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	80.17651		100.17539	79.84748			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.79384			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.14158			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55442			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.93703			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.00212			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.66618		9.35000	103.64045			0.00	0	0.00



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	103.66618	9.35000	103.64045			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.93681			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.93958			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	101.58291			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.52115			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.55117			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34365			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34365			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34365			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34365			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34365			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.35291			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.36818			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.36818			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.36818			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.36818			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.36818			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.37075			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.14000	105.03127	9.14000	105.00534			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.01439			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.48747			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.48747			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.45800			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62694			0.00	0	0.00

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	101.45929				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49577				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49230				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.50761				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.00194				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.14476				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.50620				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	104.75066				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72321				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.42049				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.34194				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.47838				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55822				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55822				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55822				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55822				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.25446				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.86117				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71993				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42717				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42205				0.00	0	600,000,000.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33204				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42205				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19484				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.58620				0.00	0	0.00

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	100.35384			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35384			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34827			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.68923			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.22444			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.48837			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.25024			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.45791			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	120.40735			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	121.08031			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	123.25252			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.33246			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.77500	94.70942		10.77500	94.68197			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.29500	96.33381		11.29500	96.30458			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.33129			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.58384			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.29892			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.82216			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.64417			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	106.22004		8.80500	101.82549			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.50619			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.82020			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	117.97448			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.53188			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.54229			0.00	0	0.00

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	100.58246				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.54782				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78215				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78215				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78215				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.61643				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.39552				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.92271				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33129				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.56990				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	106.71647				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.40110				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.57971				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.68392				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33342				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79302				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.64704				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.48135				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.56308				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.56249				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.23239				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.39802				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32280				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.46380				0.00	0	800,000,000.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.26785				0.00	0	0.00

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	101.56469			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.08051			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.11365			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.72838			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.45587		7.01000	38.06815			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	145.11739			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		8.58500	98.20450		8.58500	131.06059			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.20000	32.45290		8.20000	142.47363			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.20000	32.85478		8.20000	142.79945			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.68936			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.58410			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03136			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03136			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.55318			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.51389			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52167			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51661			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.82216			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.46517			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.09086			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.60000	111.71663		8.60000	108.18653			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.68500	102.15016		8.68500	102.12631			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.06000	114.21610		10.06000	114.18530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	7.95000	106.06261		7.95000	106.03989			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.65000	109.15408		9.65000	109.12566			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.08500	96.83855		10.08500	96.81239			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.93000	97.70223		10.93000	97.67367			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.93000	90.53005		10.93000	90.50359			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.87890			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.91678			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.82468			0.00	1,380,000,000	710,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.34843			0.00	0	50,000,000.00
CPL018	On 07/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.76779			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.35362			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.51000	90.25271		12.51000	90.22246			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.95895		100.00000	10.93181			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.29115			0.00	4,000,000,000	2,000,000,000.00
DENG44	On 29/09/2017	Spot Bond	7.96000	98.58396		7.96000	98.56271			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.15696			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.32107			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.68718			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	102.93356			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.68255			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.32027			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.33636			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.83000	119.19012		6.83000	119.16812			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.28500	109.61362		8.28500	109.58944			41,425,000,000,000.00	5,000,000,000	8,200,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond		8.71500	111.80841		8.71500	111.78249			0.00	0	9,430,455,500.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.55845			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.58462			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.94123			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.91500	134.25474		7.91500	134.22642			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	104.71831			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	104.35082		0.10000	131.31531			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.16000	116.02211		2.16000	116.00810			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.17000	103.57754		2.17000	103.56499			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.25000	103.76913		2.25000	103.75644			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.55000	109.75429		9.55000	109.72647			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.40000	110.49574		9.40000	110.46771			2,350,000,000,000.00	250,000,000	500,000,000.00
EMM03	On 04/05/2024	Spot Bond		9.98000	102.44139		9.98000	102.41384			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.57500	91.15487		10.57500	94.95749			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.03453			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.33080			0.00	200,000,000	100,000,000.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.54529			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.11537			0.00	100,000,000	50,000,000.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.89565			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	76.92308		100.00000	76.59574			0.00	0	30,000,000.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	91.02244		100.00000	90.79602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ199U	On 15/01/2014	Spot Bond	100.00000	52.77751	100.00000	52.77750				0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000	91.72536	100.00000	91.50750				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	82.44789	100.00000	82.26708				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.05665	3.00000	128.03824				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.01000	103.03284	11.01000	103.00234				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.70289				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.76596				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.12674				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.73000	85.26345	9.73000	98.64778				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.18013				0.00	220,000,000	290,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.91407				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.22641				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.12378				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.09315				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.25009				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.21077				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.03688				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.06855				0.00	0	54,800,000.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.00680				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.05391				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.99738				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.03664				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.48000	104.86989	6.48000	104.85152				0.00	0	200,100,000.00
ES18	On 20/04/2018	Spot Bond	7.51500	108.43890	7.51500	108.41692			300,600,000,000,000.00	40,000,000,000	24,700,500,000.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond		8.38000	109.87665		8.38000	109.85215			747,512,760,000,000.00	89,202,000,000	24,123,542,400.00
ES26	On 02/04/2026	Spot Bond		8.79500	95.27758		8.79500	95.25505			133,701,590,000,000.00	15,202,000,000	8,454,330,800.00
ES33	On 15/09/2033	Spot Bond		9.61000	84.04124		9.63000	83.86984			0.00	0	46,955,197,900.00
ES42	On 25/04/2042	Spot Bond		9.81500	89.40748		9.81500	89.38394			0.00	0	11,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.96072			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.96538			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.35785			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.79950			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.99144			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.08728			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.28285		100.00000	12.25309			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.95304		100.00000	11.92408			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.52634			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.54964			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.59617			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.64260			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.95000	104.34215		6.95000	104.32246			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.21000	97.83263		9.21000	97.80843			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.59080			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.59073			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.60890			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.92539			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.01000	104.52737		11.01000	104.49661			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.98107			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.16000	125.95425		2.16000	126.78402			0.00	0	0.00

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	2.21000	129.68629	2.21000	264.92924				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.50000	97.93476	2.50000	104.14406				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.71000	99.47966	2.71000	148.07587				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.59000	113.67940	2.59000	196.64107				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.26000	114.15762	7.26000	114.13513				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.00400	58.91516	8.00400	58.21663				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49000	37.62799	9.49000	36.71847				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.38647	9.72000	35.44618				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.13457				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.52357				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.98831				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.80623				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.47939				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.47939				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.09554				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.45315				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62343				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.76881				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.53221				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58977				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.12157				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	99.91996	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.91996	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.75707				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.57554				0.00	0	0.00

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	100.54575			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.44546			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	100.56515			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.93567		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	100.60458			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.75814			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.73412			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	12.60148		100.09221	12.57025			0.00	0	0.00

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	100.50758			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.31528			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.62035			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.70026			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.35505			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.56494			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.57565			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	100.58270			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.52724			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.53396			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.71694			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.58872			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.57193			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.52355			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.54744		13.22500	54.52773			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.49021			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.49090			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.75656			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.51592			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.74500	89.29701		3.74500	92.37025			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.54089			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.54089			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.14666			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33129			0.00	0	0.00

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	98.72542		0.00		0	0.00	
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.49136		0.00		0	0.00	
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.50619		0.00		0	0.00	
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.49299		0.00		0	0.00	
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.64364		0.00		0	0.00	
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.58730		0.00		0	0.00	
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.21829		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.62466		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.76761		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.68255		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.52841		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.86582		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.43041		0.00		0	0.00	
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67726		0.00		0	0.00	
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.81795		0.00		0	0.00	
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.57769		0.00		0	0.00	
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.57426		0.00		0	0.00	
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.90616		0.00		0	0.00	
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.48658		0.00		0	0.00	
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.59347		0.00		0	0.00	
FRC66	On 31/01/2022	Spot Bond	3.40000	119.98119	3.40000	116.12635		0.00		0	0.00	
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.58545		0.00		0	0.00	
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.59176		0.00		0	0.00	
FRC69	On 31/01/2022	Spot Bond	3.38000	109.89336	3.38000	116.28987		0.00		0	0.00	
FRC70	On 20/09/2014	Spot Bond	1.13000	99.24249	1.13000	121.47965		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond		3.40000	106.91913		3.40000	116.12635			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.11000	105.03583		2.11000	123.08237			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.18000	104.02763		2.18000	126.60921			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.81364			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	96.81345			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.84856			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.86419			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.50403			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.58128			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	104.75776			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.68494			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.65836			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.54991			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.78602			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.54921			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.70473			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.59500			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.36815			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.89981		100.00000	8.87777			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	15.04325		100.00000	15.00600			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.25000	142.61873		4.25000	142.59340			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.81128			0.00	140,000,000	70,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.82429			0.00	0	100,000,000.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.91931			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.31453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.79677			0.00	180,000,000	90,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.26843			0.00	60,000,000	30,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.43660			0.00	100,000,000	50,000,000.00
FRS100	On 15/01/2024	Spot Bond		100.00000	0.04516		100.00000	0.04511			2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00
FRS36	On 07/12/2023	Spot Bond		2.72000	124.56631		2.72000	254.46637			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.22000	129.58349		2.22000	264.71916			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.94000	122.43303		2.94000	250.10698			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.85384		2.53000	123.49055			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.48538			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	127.70633		2.06000	123.78698			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.90559			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.15433			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.37288			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	93.32283		2.90000	93.30980			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	15.62121		104.97509	15.58081			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.71211		101.07593	19.66283			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.98552		100.44759	11.95572			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.53051			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	18.13400		100.76967	18.08879			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.42000	104.03944		2.42000	104.02616			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	100.22456			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.46000	96.49418		2.46000	104.54962			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.29244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond		2.49000	96.21337		2.49000	104.24528			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.02767			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.42000	127.54798		2.42000	330.12890			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.32401			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.34896			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.26568			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.20066			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.94267			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.83851			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.38662			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.11677			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.91000	104.76354		5.91000	104.74669			1,418,400,000,000.00	240,000,000	240,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.17000	105.82293		6.17000	105.80517			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.17000	104.68105		7.17000	104.66067			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.72500	105.30108		7.72500	105.27904			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.94000	111.75496		7.94000	111.73105			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.56500	103.48401		8.56500	103.46004			0.00	0	50,000,000.00
FRX20	On 01/10/2020	Spot Bond		8.84000	102.10105		8.84000	102.07679			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.49500	92.44730		9.49500	92.42360			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.62000	108.59991		9.62000	108.57187			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.46500	96.19225		10.46500	96.16560			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.49000	79.27669		10.49000	79.25443			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.40485			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.42664			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.44428			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.45133			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.46889			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.49701			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.51810			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.60932			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.44780			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.02400			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.03500	103.73941		9.03500	103.71422			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	101.12694			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.51470			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.07849			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.81018			0.00	0	0.00
GRD01U	On 28/01/2014	Spot Bond		100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
GRD196	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.01023			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.03468			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.39660			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.43016			0.00	0	30,000,000.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.49503			0.00	0	30,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.57553			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.68732			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	100.69333			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.91930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.62426			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.23991			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.65035			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	100.30288			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.45761			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.73690			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.91548			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.61320			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.30473			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.37714			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.21476			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.09767			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.91134			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.63709	103.67025		7.63709	102.65801			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.90666			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.99020	103.74581		7.99020	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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.90064			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.44094	103.84763		8.44094	106.53565			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.89330			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.96364			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00013			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.05500	112.95922		8.05500	112.93499			0.00	0	2,930,200,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000	131.97276		1.99000	269.60175		9,950,000,000,000.00		5,000,000,000	11,300,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000	135.04845		1.97000	270.03139			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.57500	101.34261		9.57500	101.31685			0.00	0	1,320,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.54500	101.56394		9.54500	101.53820			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	34.51932		100.00000	34.43384			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	8.95973		100.00000	8.93755			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	54.99717		100.00000	54.86098			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	26.15696		100.00000	26.09219			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	14.49952		100.00000	14.46362			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.86352		100.00000	9.83963			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000	110.97335		1.85000	110.96096			289,984,355,000.00	156,748,300	82,778,900,000.00
I2038	On 31/01/2038	Spot Bond	2.30000	108.48486		2.30000	108.47145			3,634,971,980,000.00	1,580,422,600	45,325,000,000.00
I2046	On 31/03/2046	Spot Bond	2.42000	104.70859		2.42000	104.69524			388,222,692,000.00	160,422,600	79,360,000,000.00
I2050	On 31/12/2050	Spot Bond	2.32000	113.19958		2.32000	113.18541			391,512,760,000.00	168,755,500	17,540,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	91.95000			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
IBL11	On 12/03/2015	Spot Bond		7.15000	107.06237		7.15000	107.04159			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.62595			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.68449			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.64685			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.85000	107.57901		6.85000	103.23196			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.65000	106.85177		7.65000	106.82960			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.38500	108.91251		8.38500	108.88780			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.78000	106.57924		6.78000	102.40390			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.90225			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.00521			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.10000	113.51885		4.10000	113.49936			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.47000	105.23470		7.47000	105.21373			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.21615			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.29475			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.95000	105.78279		0.95000	127.28858			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.13000	105.82187		2.13000	127.05545			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.83021			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.95026			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.05500	105.02389		8.05500	105.00111			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.64934			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.37231			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.05674			0.00	1,200,000,000	1,120,000,000.00
IBL45	On 21/12/2018	Spot Bond		8.64000	98.03590		8.64000	98.01313			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.14500	91.41844		9.14500	91.39587			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.87842			0.00	0	12,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond		8.13500	99.31458		8.13500	99.29283			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.19500	103.68785		9.19500	103.63608			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.27342			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.31500			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.41000	102.96007		7.41000	102.93972			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.42000	102.56808		8.42000	102.54509			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00308		100.00000	0.00307			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.88945			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.88387			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.80000	99.64027		8.80000	99.61670			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.21482		5.00000	101.20108			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.21482		5.00000	101.20108			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.29388		5.00000	102.28015			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.21482		5.00000	101.20108			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.36588		4.00000	101.35480			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.12393			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.06874			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.35420			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	110.12337		9.20000	110.09616			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.32595			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.32595			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.22647			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.91703		100.00000	7.89742			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.38887			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.16150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.05206			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.15000	102.73291		9.15000	102.70752			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.82145			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.97247			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.55061			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.86134			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	6.37420		100.00000	6.35875			0.00	0	0.00
IN230U	On 16/01/2014	Spot Bond		100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond		5.25000	99.92813		5.25000	99.84203			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond		5.25000	99.82769		5.25000	99.74176			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond		5.25000	99.72746		5.25000	99.64170			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond		5.35000	99.62035		5.35000	99.53315			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond		5.35000	99.51863		5.35000	99.43161			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond		5.35000	99.41712		5.35000	99.33027			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond		5.35000	99.31581		5.35000	99.22914			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond		5.45000	99.20015		5.45000	99.11206			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond		5.50000	98.88249		5.50000	98.79417			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond		5.50000	98.77946		5.50000	98.69133			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond		100.00000	80.39648		100.00000	100.00000			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.16173			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.95213			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.34817			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.78936	103.01465		10.78936	101.95174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond		10.78936	100.90205		10.78936	100.69273			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.49478			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.96119			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.48459			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.86230		6.50000	101.84440			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55822			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.26527			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.88868			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.88868			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.99384			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.09504			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	97.73481			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.74723			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.51504			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.02885			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.03346			0.00	600,000,000	300,000,000.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	103.00833			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.06790			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.71342			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.42512			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.47170			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.36111			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.16766			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.86644			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.76932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.40172			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.44435			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.55346			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		100.00000	75.20891		100.00000	100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	100.21844		100.00000	99.97341			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.36608			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.67368			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.74332			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	81.47321		100.00000	81.29176			0.00	0	8,800,000,000.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.03389			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.03464			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.03519			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.16000	104.06469		8.16000	104.04183			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.35500	107.69001		6.35500	103.20822			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.71426			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.53500	106.82407		8.53500	106.79940			0.00	0	60,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.16618			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.02370			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.15888			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.50450			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.33000	103.64313		8.33000	103.61990			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.60504			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.87843			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.22000	97.95580		3.22000	117.60758			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.89000	96.18754		3.89000	129.18733			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.27469			0.00	0	100,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.04002			0.00	0	100,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	102.00149			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.72384			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.40094			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.85000		90.67193		3.85000	91.44858			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.85000		90.59634		3.85000	97.69143			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.78778			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.38648			0.00	0	50,000,000.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.55061			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.71000		109.55033		11.71000	109.51590			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.85469			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.89000		95.16674		3.89000	129.18733			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.80277			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.96978			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.91250			0.00	0	0.00
IVA403	On 16/01/2014	Spot Bond	5.25000		95.01188		5.25000	99.91377			0.00	0	0.00
IVA404	On 23/01/2014	Spot Bond	5.25000		99.89942		5.25000	99.81336			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.25000		99.79903		5.25000	99.71315			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.25000		99.69885		5.25000	99.61315			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.35000		99.57673		5.35000	99.50412			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.35000		99.48960		5.35000	99.40263			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.35000		99.38815		5.35000	99.30135			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.35000		99.28690		5.35000	99.20028			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.45000		99.17077		5.45000	99.08274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA414	On 03/04/2014	Spot Bond	5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.26122			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.43488			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.46399			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.36673			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.15945			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.52720			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.25297			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.21562			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.02042			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.24766			0.00	600,000,000	300,000,000.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.94778			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.06795			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.80735			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03474			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03501			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03556			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03309			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.91202			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.43483			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.50888			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.08998			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.23368			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.02827			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC04U	On 13/03/2014	Spot Bond	100.00000		91.80053	100.00000	91.58300				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		85.98131	100.00000	85.58140				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		75.41322	100.00000	75.25773				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.47540				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		44.05205	100.00000	43.94533				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.20534				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		15.37441	100.00000	15.33717				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.99992				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		59.65299	100.00000	59.50848				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		61.06441	100.00000	60.91649				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		61.97570	100.00000	61.78221				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.87704				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.73747				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.58000		142.17249	8.58000	142.13950				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.75499				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.52539				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.40422				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.63500		100.32529	8.63500	100.30224				0.00	0	80,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.78500		69.62209	8.78500	98.20126				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.29500		103.21709	9.29500	103.19161				0.00	0	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.92516				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.90000		100.64187	10.90000	100.61253				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.01398				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.25805				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.34991				0.00	0	44,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.46002			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.15776			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.09160			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.82695			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.58237			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.25773			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.87579			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		81.11111	100.00000	100.00000	80.93126			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		53.53781	100.00000	100.00000	53.43624			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		59.65299	100.00000	100.00000	59.50848			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.51241			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		93.35038	100.00000	100.00000	93.11224			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		55.75602	100.00000	100.00000	55.61640			0.00	0	0.00
MBC021	On 16/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.98563			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.30395			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.99356			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38607			0.00	300,000,000	300,000,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.98388			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.66059			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.36302			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.25227			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.64060			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.56539			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.61413			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.98905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.07590			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.53071			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		103.56996		100.00000	103.29597			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		98.21442		100.00000	97.96765			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		83.81820		100.00000	83.63234			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		55.00537		100.00000	54.82983			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		43.74833		100.00000	43.64235			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		14.28004		100.00000	14.24468			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		34.86337		100.00000	34.77704			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.56000		104.23453		8.56000	104.21052			0.00	0	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.66227			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.61316			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.55003			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.70758			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.72089			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.78740			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.16532			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.17340			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.87000		104.14122		7.87000	104.11913			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.63000		103.09910		8.63000	103.07504			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.47500		103.24406		9.47500	103.21766			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.67000		103.94297		5.67000	103.92701			5,329,800,000,000.00	940,000,000	1,630,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.44778			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.46538			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.49500		104.04558		9.49500	104.01846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	7.15000	104.95042	7.15000	104.93007				0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.88533				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.79500	101.08765	8.79500	101.06375				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.41522	100.00000	9.39191				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.84699				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.49500	101.04996	8.49500	101.02686				0.00	0	170,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.77500	101.73374	6.77500	101.71547				0.00	0	90,000,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000	50.00004	100.00000	50.00002				0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.25000	103.00946	7.25000	102.98920				0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.44000	105.10274	8.44000	105.07874				0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000	97.07447	100.00000	96.81698				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.72247	100.89771	6.70606				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.81102	100.61875	6.79443				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	101.04705				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.06404				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.08261				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.09947				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.10776				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.20933				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.32754				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.28170	100.00000	0.28102				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.28170	100.00000	0.28102				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond		8.93500	97.23770		8.93500	97.21422			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.10000	102.85103		7.10000	102.83153			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.58150			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.01500	100.70954		9.01500	100.68501			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.69289			0.00	2,500,000,000	2,500,000,000.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.06072			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.50715			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.21668			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.17200			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.33991			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.78639			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.85000	109.27980		6.85000	109.25947			0.00	0	730,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.90407			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.48000	116.87541		8.48000	116.84859			0.00	0	30,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.75500	33.24503		10.75500	33.23573			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.35000	105.09150		7.35000	105.07066			0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.90998			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	99.90445			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.64000	107.08480		6.64000	102.92181			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.48305			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.60000	106.43210		7.60000	106.41018			0.00	0	10,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.41108			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.00889				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.30991				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.15943				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00011				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.85459				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	87.36044				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.80667				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.78510				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.76420				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.46677				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.03872				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	83.50984				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.63916				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.57332				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.20742				0.00	0	100,000,000.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.18639				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.48822				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.46008				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.11506				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.44282				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.43172				0.00	0	100,000,000.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.43138				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.10000	107.23183	8.10000	107.20832				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.82433			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.98363			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		5.90500	108.49629		5.90500	104.04602			0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.14106			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.88500	113.72791		11.88500	113.69165			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.86355			0.00	0	122,800,000.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.31478			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.64700			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.00361			0.00	2,120,000,000	1,060,000,000.00
NILB10	On 08/12/2016	Spot Bond		2.23000	160.58551		2.23000	160.56585			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.54500	108.42969		8.54500	108.40504			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.53428			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.17500	107.38911		9.17500	107.53966			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.95780			0.00	0	42,900,000.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.09731			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.90791			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.89901			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.93581			0.00	0	90,000,000.00
NQ1B10	On 22/05/2020	Spot Bond		9.37500	107.38579		9.37500	108.79556			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.97261			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.93585			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.95785			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.57500	107.38274		9.57500	107.52782			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.03140			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.98731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.97255			0.00	0	90,000,000.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.25133			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.16188			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.00194			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		6.60000	109.19651		6.60000	103.65694			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.30000	117.12351		8.30000	117.09734			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.73000	123.86466		8.73000	123.83541			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.12500	166.27823		2.12500	166.25835			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.26000	125.44140		9.26000	125.41021			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.91281			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.91524			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.66801			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.35657			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.10350			0.00	680,000,000	640,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.43357			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.02401			0.00	400,000,000	300,000,000.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.31998			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.39487		100.00000	17.35273			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	30.47857		100.00000	30.40474			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.38000	106.17285		6.38000	106.15453			0.00	0	100,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	10.35379		100.00000	10.32871			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.72000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	39.50391		100.00000	39.40609			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.84183			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.53905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	103.17877			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.06147			0.00	240,000,000	1,120,000,000.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.93721			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.80797			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.40822			0.00	0	730,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.75538			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.77701			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.47968			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.47111			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.53108			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.49914			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.48124			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.56093			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.52246			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.49991			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.59390			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.54964			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.52169			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.34495			0.00	0	40,000,000.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.38812			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.40755			0.00	0	50,000,000.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.45071			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.63630			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.67945			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.09822			0.00	0	41,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.51242			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.15000	109.24992		6.15000	109.23164			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.52500	96.46572		5.52500	96.45120			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.00000	39.23134		8.00000	39.22289			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.15000	115.99892		6.15000	115.97950		2,573,805,426,740,000.00	44,521,207,600	12,612,002,500.00	
R158		On 15/09/2015	Spot Bond	6.15000	115.99892		6.15000	115.97950			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.05000	90.57843		6.05000	90.56351			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.15000	122.35123		6.15000	122.33076			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.98000	85.49183		5.98000	85.47792			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.16000	119.21704		8.18000	119.01307		2,165,597,120,000,000.00	90,882,000,000	44,585,571,800.00	
R187P		On 21/12/2026	Spot Bond	7.92000	36.63418		7.92000	36.62636			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.84000	34.26176		7.84000	34.25453			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.72000	275.50178		1.72000	275.47188		9,230,407,864,000.00	5,366,516,200	25,908,000,000.00	
R201		On 21/12/2014	Spot Bond	5.16000	103.83286		5.15500	103.82294		167,359,440,000,000.00	32,434,000,000	99,300,000,000.00	
R202		On 07/12/2033	Spot Bond	2.10000	211.46782		2.10000	211.44269		908,636,400,000.00	432,684,000	48,345,280,000.00	
R2023		On 28/02/2023	Spot Bond	7.88000	102.10641		7.88500	102.05268		2,495,777,347,168,000.00	16,723,013,600	106,565,258,900.00	
R203		On 15/09/2017	Spot Bond	6.93500	106.97530		6.93500	106.95515		2,450,627,885,000,000.00	53,371,000,000	162,372,609,400.00	
R2030		On 31/01/2030	Spot Bond	8.78000	96.83687		8.78000	96.99965			0.00	0	45,850,100,000.00
R2037		On 31/01/2037	Spot Bond	9.06000	98.51786		9.06000	98.49414		744,732,000,000,000.00	82,200,000,000	56,008,633,800.00	
R204		On 21/12/2018	Spot Bond	7.21000	103.79153		7.21000	103.77134		1,849,264,739,182,000.00	56,486,094,200	134,153,024,700.00	
R2048		On 28/02/2048	Spot Bond	9.14000	99.25312		9.14000	99.22862		1,770,277,244,000,000.00	93,684,600,000	197,102,100,000.00	
R206		On 15/01/2014	Spot Bond	0.00000	100.00000		5.36000	100.00000			0.00	0	0.00
R207		On 15/01/2020	Spot Bond	7.49000	98.87702		7.49500	98.83330		2,170,067,014,766,000.00	89,728,573,400	47,809,022,800.00	
R208		On 31/03/2021	Spot Bond	7.64000	97.12626		7.65000	97.05328		3,065,402,448,680,000.00	01,230,687,000	100,693,748,200.00	
R209		On 31/03/2036	Spot Bond	8.95500	75.95010		8.97500	75.78007		4,298,962,203,855,000.00	80,062,781,000	176,242,040,600.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.99000		161.20424	1.99000	161.18555				4,110,482,310,000.00	2,065,569,000	31,020,000,000.00
R211	On 31/01/2017	Spot Bond	0.30000		129.73000	0.25000	129.91037				5,109,738,300,000.00	17,032,461,000	26,300,000,000.00
R212	On 31/01/2022	Spot Bond	1.56000		132.35481	1.56000	132.34108				814,365,552,000.00	522,029,200	45,692,900,000.00
R213	On 28/02/2031	Spot Bond	8.75500		87.23264	8.77500	87.05648				1,302,078,620,000,000.00	48,724,000,000	47,402,296,300.00
R214	On 28/02/2041	Spot Bond	9.06500		76.72523	9.06500	76.70645				1,045,321,410,000,000.00	15,314,000,000	35,771,000,000.00
R225C	On 15/03/2014	Spot Bond	5.01500		99.20940	5.01500	99.19587				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.12500		96.71419	5.12500	96.70067				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.21000		93.15049	6.21000	93.13476				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.05000		90.57843	6.05000	90.56351				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.97000		88.06651	5.97000	88.05220				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.98000		85.49183	5.98000	85.47792				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.21000		97.82176	5.21000	97.80811				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.16000		95.37949	5.16000	95.36614				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.12000		91.74863	6.12000	91.73344				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.99000		89.24139	5.99000	89.22692				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.97000		86.68720	5.97000	86.67319				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.03000		84.03111	6.03000	84.01740				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.91000		79.22221	6.91000	79.20743				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.96000		76.43125	6.96000	76.41689				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.21500		73.05972	7.21500	73.04549				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.19500		70.58298	7.19500	70.56928				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.17500		68.20338	7.17500	68.19017				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.16500		65.87902	7.16500	65.86628				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.45500		62.46687	7.45500	62.45431				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.43500		60.30260	7.43500	60.29050				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond		7.57000	57.58191		7.57000	57.57016			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.54000	55.60923		7.54000	55.59793			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.51000	53.71968		7.51000	53.70880			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.48000	51.90936		7.48000	51.89889			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.44000	50.22020		7.44000	50.21012			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.40000	48.60478		7.40000	48.59508			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.12000	43.60225		8.12000	43.59271			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.08000	42.07747		8.08000	42.06832			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.04000	40.62167		8.04000	40.61287			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.00000	39.23134		8.00000	39.22289			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.96000	37.90322		7.96000	37.89509			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.92000	36.63418		7.92000	36.62636			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.88000	35.42128		7.88000	35.41376			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.84000	34.26176		7.84000	34.25453			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.79377			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.10615			0.00	0	30,000,000.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.04589			0.00	0	30,000,000.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.95665			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.71386		100.00000	14.67822			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.31353		100.00000	4.30308			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.66806			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.72681			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.29136			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.65985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.91974			0.00	0	107,000,000.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.36414			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.91261			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.02405			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.79820			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.33423			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.68716			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.19210			0.00	0	0.00
RES26	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.56815			0.00	0	50,000,000.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.99251			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.87771			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.78858			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	102.07064			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.42924			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.35645			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.09863			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.09863			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.53109			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.59477			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.96119			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.88366			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.01232		12.35000	107.97715			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.81768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP020	On 12/02/2020	Spot Bond	100.00000		13.76774	100.00000	13.73439				0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.74219				0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.17942				0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	0.00000		100.00000	0.00000	102.01840				0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.04023				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.01926				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		90.12346	100.00000	89.90148				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.14751				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.61927	100.00000	1.61526				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		8.78377	100.00000	8.76202				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		16.17780	100.00000	16.13860				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.88495	100.00000	12.86917				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		20.24977	100.00000	20.20071				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	102.31641				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	103.19063				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.95000		107.71734	8.95000	107.69143				0.00	0	630,000,000.00
RW23	On 10/12/2023	Spot Bond	9.13500		93.50616	9.13500	103.33365				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.92500		85.98301	9.92500	103.45654				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.23677				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.40000		110.21862	7.40000	110.19651				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.03684				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.98500		103.36855	8.98500	103.34360				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	99.84965				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.58623				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.55321				0.00	200,000,000	200,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK18		On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	99.82215			0.00	7,800,000,000	3,900,000,000.00
SBK19		On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	99.82603			0.00	0	0.00
SBK7		On 24/05/2015	Spot Bond	7.30000	104.34419	7.30000	104.32353			0.00	0	1,120,000,000.00
SBK9		On 10/04/2018	Spot Bond	8.81000	100.81667	8.81000	100.79280			0.00	0	420,000,000.00
SBK111		On 09/04/2014	Spot Bond	1.85000	136.63603	1.85000	132.90631			0.00	0	0.00
SBN27		On 15/09/2015	Spot Bond	7.61000	113.58559	7.61000	113.56216			0.00	0	0.00
SBN29		On 15/09/2015	Spot Bond	7.47000	113.81392	7.47000	113.79086			0.00	0	0.00
SBN31		On 15/09/2015	Spot Bond	7.40000	113.92832	7.40000	113.90545			0.00	0	0.00
SBN33		On 15/09/2017	Spot Bond	8.33500	102.52132	8.33500	102.49819			0.00	0	0.00
SBN34		On 15/09/2015	Spot Bond	7.54500	113.69152	7.54500	113.66826			0.00	0	0.00
SBN35		On 15/09/2015	Spot Bond	7.51000	113.74861	7.51000	113.72545			0.00	0	0.00
SBN45		On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.52717			0.00	0	0.00
SBN49		On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.55914			0.00	0	0.00
SBN50		On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.53220			0.00	0	0.00
SBN51		On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.23274			0.00	0	0.00
SBS13		On 22/09/2017	Spot Bond	7.98500	105.70018	7.98500	105.67732			0.00	0	0.00
SBS14		On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.18199			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.85901			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.42642			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.44204			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	9.30000	105.30632	9.30000	105.28002			0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	9.83000	103.24664	9.83000	103.21928			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	101.23938			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.27105			0.00	700,000,000	710,000,000.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.21991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.95373			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.70000	101.99458		8.70000	101.97059			0.00	0	160,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	7.05998		100.00000	7.02429			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.88000	96.11931		8.88000	96.09624			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.35000	97.32736		9.35000	97.30280			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.33000	109.38590		7.33000	109.36414			0.00	0	60,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.25000	129.27569		2.25000	264.09015			0.00	0	130,000,000.00
SBSI12	On 31/01/2017	Spot Bond		0.95000	105.78279		0.95000	127.28858			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.00000			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	9.29922		100.00000	9.27620			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	155.99160		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.52000	111.62232		1.52000	125.20052			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.86230		6.50000	101.84440			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.57617			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.30437			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.94422			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.96500	99.79799		8.96500	99.77395			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.68828			0.00	0	10,100,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.02180			0.00	200,000,000	100,000,000.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.42261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.38619			0.00	394,000,000	1,677,000,000.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.24796			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	9.88747		100.00000	9.86352			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.64100			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.45000	109.08025		7.45000	109.05857			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.81000	102.92591		8.81000	103.19629			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.33500	102.52132		8.33500	102.49819			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.05568			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.99819			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.12606			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.00574			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.44990			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.03500	103.97526		8.03500	103.95275			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.20180			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.25264			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.98275			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.33000	96.10255		9.33000	96.07848			0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.87250			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.38614			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.77709			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.25800	89.00954		9.25800	88.98742			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.32000	88.71593		9.32000	88.69373			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.40000	102.70294		6.40000	102.68516			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.75500	93.11197		8.75500	93.08993			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	8.11500	103.20550		8.11500	103.18282			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.05000	114.50279		7.05000	114.48087			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.60000	102.75961		2.60000	103.13791			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.16000	99.92291		8.16000	99.90097			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.67792			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.26627			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.94827			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.60000	107.32077		9.60000	107.29313			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.76597			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.78669			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.52028			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.00500	77.56499		10.00500	78.24370			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.83294			0.00	0	0.00
SY1026	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.91262			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.81050			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.81069			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.70873			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.60485			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.55948			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.50130			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.51501			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.50175			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.50058			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.41335			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.39681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.30751			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.24659			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.18884			0.00	0	0.00
SY1043	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.08325			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.61000	113.02744		6.61000	113.00724			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.78000	104.23605		8.78000	104.21146			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	70.57225		100.00000	70.44299			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	64.65217		100.00000	64.49555			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	21.20690		100.00000	21.15553			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.01000	106.94066		6.01000	102.94021			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.92209			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.18666			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.88868			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.77069			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.46411			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.30200			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.40000	107.01437		7.40000	106.99324			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.94205			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.91001			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.90727			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	99.95827		7.83000	99.93740			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91152			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.90810			0.00	0	140,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.90085			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.91152			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.90810			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	78.14525		7.16000	99.94267			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.90140			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.90194			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.88882			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.89060			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	99.83691			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.84306			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.91166			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.90727			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	97.28148		8.73000	99.92419			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.91207			0.00	0	65,000,000.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.90810			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.68000	94.93706		8.68000	98.07603			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.90113			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.90263			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.88909			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.88964			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.84646			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	99.84593			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91341			0.00	0	40,000,000.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.74157		101.06155	5.72752			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.91207			0.00	0	32,539,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	104.03454			0.00	1,120,000,000	1,120,000,000.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	99.89976			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	99.89429			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	99.83637			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.91729			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.91541			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.91408			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.91541			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.91408			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.91341			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.91622			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.91408			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.90673			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.90673			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.90673			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.89607			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.89341			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.89674			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.84386			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	99.84058			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.84189			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.90000		107.34545		7.90000	107.32259			0.00	0	1,050,000,000.00
TL20	On 22/02/2020	Spot Bond	7.67000		97.46898		7.67000	97.42346			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.84500		106.15710		7.84500	106.13453		17,259,000,000,000.00	2,200,000,000	07,920,100,000.00	
TN20	On 17/09/2020	Spot Bond	8.82000		111.81741		8.82000	111.79075			0.00	0	24,490,337,400.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond		9.08500	113.06655		9.08500	113.03880			0.00	0	8,440,000,000.00
TN25	On 19/08/2025	Spot Bond		9.33000	105.04487		9.33000	105.01884			0.00	0	14,910,000,000.00
TN27	On 14/11/2027	Spot Bond		9.33000	98.22342		9.33000	98.19868		121,290,000,000,000.00	13,000,000,000	19,890,337,400.00	
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.31794			0.00	300,000,000	307,500,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.96516			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.22337			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.10657			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.13821			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.14146			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.29752			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.62112			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.15274			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.15887			0.00	0	100,000,000.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.16253			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.59925		10.00000	99.57259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.60921		9.75000	99.58321			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.62010		100.00000	9.59529			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.67524			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.64801			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.53927			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.27842			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.03883			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.05106			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.82833			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	95.88372			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.41706			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.16885			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.00637			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	97.75264			0.00	0	0.00
TWC029	On 13/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	99.17355		100.00000	98.36066			0.00	0	0.00
TWC030	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.37130			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.34181			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.22385			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.95862			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.92117			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.86317			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.50301			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		100.00000	81.11111		100.00000	80.93126		5,340,000,000,000,000.00	53,400,000,000	47,600,000,000.00	
TWC038	On 14/04/2014	Spot Bond		100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.54625			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.92117			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		100,000.00000	0.40844		100,000.00000	0.40392			0.00	0	0.00
TWCM06	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.34680			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.92456			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		100.00000	89.63795		100.00000	89.52618			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.05000	112.52521		9.05000	112.49770			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.11903			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.90329			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.20250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond		9.27500	106.25463		9.27500	106.22802			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.25785			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.29780			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.21013			0.00	0	100,000,000.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.25453			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.25646			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.28857			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.29730			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.51000	114.56588		6.51000	114.54561			0.00	0	9,750,000,000.00
WS05	On 01/08/2018	Spot Bond		0.73000	243.46257		0.73000	243.44278			0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.45000	104.48491		6.45000	104.46659			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.44000	105.77113		7.44000	105.74979			0.00	0	8,710,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.76500	106.53697		7.76500	106.51455			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.12000	105.50800		8.12000	105.48481			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.19000	105.61447		8.19000	105.59105			0.00	0	1,800,000,000.00
Z014	On 30/06/2015	Spot Bond		6.10000	91.62404		6.10000	91.60883			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.18000	98.96072		5.18000	98.94683			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.19000	97.70762		5.19000	97.69405			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.03000	90.09623		6.03000	90.08152			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.17000	95.65560		5.17000	95.64211			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.10000	91.60883		6.10000	91.59363			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond		7.15500	66.97667		7.15500	66.96367			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	29.54725		100.00000	29.49119			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	15.63973		100.00000	15.61006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total for j-Bonds :</b>										54,882,580,771,604,000.00	13,145,565,200	82 401 629 700.00
<b>Grand Total:</b>										54,882,581,478,622,600.00	13,145,624,656	82 403 944 148.00