



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 17/01/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 21/01/2014	Any day expiry	10.85170	10.85170		10.89620	10.89620		12.06	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Call	751.72250	0.75172	796.24340	0.79624	20.40	0.00	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.10	Put	0.02250	0.00002	0.04340	0.00004	20.40	0.00	0	0.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Call	452.02170	0.45202	496.78110	0.49678	16.03	0.00	0	500.00
\$ / R	On 21/01/2014	Any day expiry	10.40	Put	0.32170	0.00032	0.58110	0.00058	16.03	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.85930	10.85930	10.90110	10.90110	12.79	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,559.30000	2.55930	2,601.10000	2.60110	24.67	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	24.67	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	739.74740	0.73975	781.65480	0.78165	15.74	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	0.44740	0.00045	0.55480	0.00055	15.74	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	359.73020	0.35973	400.44120	0.40044	13.90	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	10.43020	0.01043	9.34120	0.00934	13.90	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	350.55730	0.35056	391.17470	0.39117	13.87	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	11.25730	0.01126	10.07470	0.01007	13.87	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	341.44150	0.34144	381.95810	0.38196	13.83	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	12.14150	0.01214	10.85810	0.01086	13.83	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.90190	10.90190	10.94890	10.94890	13.74	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.01430	0.00001	0.00050	0.00000	21.95	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,601.91430	2.60191	2,648.90050	2.64890	21.95	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	907.46430	0.90746	953.57800	0.95358	13.87	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	5.56430	0.00556	4.67800	0.00468	13.87	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	65.79740	0.06580	58.28250	0.05828	13.17	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	397.69740	0.39770	437.18250	0.43718	13.17	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	390.38550	0.39039	429.61770	0.42962	13.18	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	68.48550	0.06849	60.71770	0.06072	13.18	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	383.14770	0.38315	422.12480	0.42212	13.20	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	71.24770	0.07125	63.22480	0.06322	13.20	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.90370	10.90370	10.95070	10.95070	13.76	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	358.60230	0.35860	396.41890	0.39642	13.30	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	84.90230	0.08490	75.71890	0.07572	13.30	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.90550	10.90550	10.95250	10.95250	13.79	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,815.71150	1.81571	1,862.69640	1.86270	17.76	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.21150	0.00021	0.19640	0.00020	17.76	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,805.71860	1.80572	1,852.70270	1.85270	17.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.21860	0.00022			0.20270	0.00020	0.219	17.71	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.22590	0.00023			0.20910	0.00021	0.226	17.66	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,795.72590	1.79573		1,842.70910	1.84271		1,795.726	17.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.93630		10.93630	10.98350	10.98350			13.88	314,692,032.50	28,775	1,012,177.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,236.30420	3.23630		3,283.50340	3.28350		3,236.304	21.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00420	0.00000		0.00340	0.00000		0.004	21.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,736.33210	2.73633		2,783.52810	2.78353		2,736.332	20.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.03210	0.00003		0.02810	0.00003		0.032	20.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,236.51540	2.23652		2,283.70070	2.28370		2,236.515	18.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.21540	0.00022		0.20070	0.00020		0.215	18.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	1.08030	0.00108		1.00480	0.00100		1.080	16.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,687.38030	1.68738		1,734.50480	1.73450		1,687.380	16.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,349.21400	1.34921		1,396.11650	1.39612		1,349.214	14.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	2.91400	0.00291		2.61650	0.00262		2.914	14.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,339.30120	1.33930		1,386.19220	1.38619		1,339.301	14.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	3.00120	0.00300		2.69220	0.00269		3.001	14.76	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	3.09110	0.00309		2.77020	0.00277		3.091	14.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,329.39110	1.32939		1,376.27020	1.37627		1,329.391	14.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,240.33490	1.24033		1,287.08620	1.28709		1,240.335	14.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	4.03490	0.00403		3.58620	0.00359		4.035	14.33	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,190.98150	1.19098		1,237.64270	1.23764		1,190.981	14.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	4.68150	0.00468		4.14270	0.00414		4.681	14.12	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	5.43410	0.00543		4.78820	0.00479		5.434	13.91	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,141.73410	1.14173		1,188.28820	1.18829		1,141.734	13.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,044.04930	1.04405		1,089.90870	1.08991		1,044.049	13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	7.74930	0.00775		6.40870	0.00641		7.749	13.61	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	947.83050	0.94783		993.29720	0.99330		947.831	13.45	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	11.53050	0.01153		9.79720	0.00980		11.530	13.45	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	20.28400	0.02028		17.81000	0.01781		20.284	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	806.58400	0.80658		851.31000	0.85131		806.584	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	760.58120	0.76058		805.01370	0.80501		760.581	13.13	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	24.28120	0.02428		21.51370	0.02151		24.281	13.13	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	742.36170	0.74236		786.66980	0.78667		742.362	13.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	26.06170	0.02606		23.16980	0.02317		26.062	13.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	28.94330	0.02894		25.85620	0.02586		28.943	13.05	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	715.24330	0.71524		759.35620	0.75936		715.243	13.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	670.65440	0.67065		714.41740	0.71442		670.654	12.97	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	34.35440	0.03435		30.91740	0.03092		34.354	12.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	661.83430	0.66183		705.52330	0.70552		661.834	12.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	35.53430	0.03553		32.02330	0.03202		35.534	12.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	37.99750	0.03800		34.33540	0.03434		37.998	12.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	644.29750	0.64430		687.83540	0.68784		644.298	12.92	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	635.58240	0.63558		679.04210	0.67904		635.582	12.90	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	39.28240	0.03928		35.54210	0.03554		39.282	12.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	626.90370	0.62690		670.28390	0.67028		626.904	12.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	40.60370	0.04060		36.78390	0.03678		40.604	12.88	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	47.78520	0.04779		43.54660	0.04355		47.785	12.80	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	584.08520	0.58409		627.04660	0.62705		584.085	12.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	544.36450	0.54436		584.79650	0.58480		544.364	12.90	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	58.06450	0.05806		51.29650	0.05130		58.064	12.90	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	506.13360	0.50613		545.57520	0.54558		506.134	13.00	0.00	0	10,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	69.83360	0.06983		62.07520	0.06208		69.834	13.00	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	83.15910	0.08316		74.34410	0.07434		83.159	13.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	469.45910	0.46946		507.84410	0.50784		469.459	13.10	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	434.40650	0.43441		471.67400	0.47167		434.407	13.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	98.10650	0.09811		88.17400	0.08817		98.106	13.20	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	427.59450	0.42759		464.63260	0.46463		427.594	13.22	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Put	101.29450	0.10129	91.13260	0.09113	101.295	13.22	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	114.72520	0.11473	103.62210	0.10362	114.725	13.29	0.00	0	3,350.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	401.02520	0.40103	437.12210	0.43712	401.025	13.29	0.00	0	406.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Call	381.81610	0.38182	417.18630	0.41719	381.816	13.35	0.00	0	11,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Put	125.51610	0.12552	113.68630	0.11369	125.516	13.35	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Call	369.35400	0.36935	404.23150	0.40423	369.354	13.39	0.00	0	24,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Put	133.05400	0.13305	120.73150	0.12073	133.054	13.39	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Put	153.11260	0.15311	139.53050	0.13953	153.113	13.49	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Call	339.41260	0.33941	373.03050	0.37303	339.413	13.49	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Call	311.20720	0.31121	343.53340	0.34353	311.207	13.59	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Put	174.90720	0.17491	160.03340	0.16003	174.907	13.59	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Call	289.88920	0.28989	321.16290	0.32116	289.889	13.67	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Put	193.58920	0.19359	177.66290	0.17766	193.589	13.67	0.00	0	1,200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	198.43030	0.19843	182.24020	0.18224	198.430	13.69	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	284.73030	0.28473	315.74020	0.31574	284.730	13.69	0.00	0	1,700.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Call	259.96130	0.25996	289.63820	0.28964	259.961	13.79	0.00	0	100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Put	223.66130	0.22366	206.13820	0.20614	223.661	13.79	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Call	255.21060	0.25521	284.61880	0.28462	255.211	13.80	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Put	228.91060	0.22891	211.11880	0.21112	228.911	13.80	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	281.14540	0.28115	258.89750	0.25890	281.145	14.10	0.00	0	1,300.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	217.44540	0.21745	242.39750	0.24240	217.445	14.10	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	183.13630	0.18314	204.92340	0.20492	183.136	14.53	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	346.83630	0.34684	321.42340	0.32142	346.836	14.53	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	168.05920	0.16806	188.35220	0.18835	168.059	14.74	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	381.75920	0.38176	354.85220	0.35485	381.759	14.74	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Put	417.94340	0.41794	389.60500	0.38961	417.943	14.96	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Call	154.24340	0.15424	173.10500	0.17311	154.243	14.96	0.00	0	2,900.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	141.59420	0.14159	159.09740	0.15910	141.594	15.17	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	455.29420	0.45529	425.59740	0.42560	455.294	15.17	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	92.92760	0.09293	104.71620	0.10472	92.928	16.25	0.00	0	12,350.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	656.62760	0.65663	621.21620	0.62122	656.628	16.25	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	876.98240	0.87698	837.34920	0.83735	876.982	17.44	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	63.28240	0.06328	70.84920	0.07085	63.282	17.44	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	44.35980	0.04436	49.30970	0.04931	44.360	18.63	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	1,108.05980	1.10806	1,065.80970	1.06581	1,108.060	18.63	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	31.38830	0.03139	34.74200	0.03474	31.388	19.72	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	1,345.08830	1.34509	1,301.24200	1.30124	1,345.088	19.72	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	1,586.39820	1.58640	1,541.34220	1.54134	1,586.398	20.78	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	22.69820	0.02270	24.84220	0.02484	22.698	20.78	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	18.92930	0.01893	20.55970	0.02056	18.929	21.41	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Put	1,732.62930	1.73263	1,687.05970	1.68706	1,732.629	21.41	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	17.85580	0.01786	19.34140	0.01934	17.856	21.63	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Put	1,781.55580	1.78156	1,735.84140	1.73584	1,781.556	21.63	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	1,928.78150	1.92878	1,882.70040	1.88270	1,928.781	22.26	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	15.08150	0.01508	16.20040	0.01620	15.082	22.26	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	12.85730	0.01286	13.69100	0.01369	12.857	22.90	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	2,076.55730	2.07656	2,030.19100	2.03019	2,076.557	22.90	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	9.81550	0.00982	8.98420	0.00898	9.815	31.19	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	3,323.51550	3.32352	3,275.48420	3.27548	3,323.515	31.19	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	6.69170	0.00669	6.54800	0.00655	6.692	31.19	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	3,570.39170	3.57039	3,523.04800	3.52305	3,570.392	31.19	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry			10.93990	10.93990	10.98720	10.98720		13.90	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.09	Call	1,850.66220	1.85066	1,897.92120	1.89792	1,850.662	16.87	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.09	Put	0.76220	0.00076	0.72120	0.00072	0.762	16.87	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.10	Call	1,840.68440	1.84068	1,887.94120	1.88794	1,840.684	16.83	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.10	Put	0.78440	0.00078	0.74120	0.00074	0.784	16.83	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.11	Call	1,830.70720	1.83071	1,877.96190	1.87796	1,830.707	16.79	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.80720	0.00081	0.76190	0.00076	0.807	16.79	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.95230	10.95230	10.99840	10.99840		14.01	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,652.40440	2.65240	2,698.49770	2.69850	2,652.404	19.50	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.10440	0.00010	0.09770	0.00010	0.104	19.50	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	22.47940	0.02248	19.75460	0.01975	22.479	13.43	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	874.77940	0.87478	918.15460	0.91815	874.779	13.43	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry			11.00220	11.00220	11.04420	11.04420		14.49	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,702.79790	2.70280	2,744.73780	2.74474	2,702.798	19.06	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.59790	0.00060	0.53780	0.00054	0.598	19.06	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,089.98030	1.08998	1,128.96620	1.12897	1,089.980	13.99	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	27.78030	0.02778	24.76620	0.02477	27.780	13.99	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.05480	11.05480	11.09820	11.09820		14.85	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,158.30700	1.15831	1,197.88690	1.19789	1,158.307	14.17	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	43.50700	0.04351	39.68690	0.03969	43.507	14.17	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,149.09440	1.14909	1,188.64870	1.18865	1,149.094	14.14	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	44.29440	0.04429	40.44870	0.04045	44.294	14.14	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	45.33200	0.04533	41.22410	0.04122	45.332	14.13	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,140.13200	1.14013	1,179.42410	1.17942	1,140.132	14.13	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.05650	11.05650	11.10000	11.10000		14.87	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,758.14570	2.75815	2,801.43320	2.80143	2,758.146	18.61	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	1.64570	0.00165	1.43320	0.00143	1.646	18.61	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	985.35060	0.98535	1,022.64540	1.02265	985.351	14.00	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	68.85060	0.06885	62.64540	0.06265	68.851	14.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.08540	11.08540	11.12960	11.12960		15.13	8,247,537.60	744	61,501.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,086.63230	3.08663	3,130.72350	3.13072	3,086.632	19.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	1.23230	0.00123	1.12350	0.00112	1.232	19.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,638.92070	2.63892	2,682.56660	2.68257	2,638.921	18.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	3.52070	0.00352	2.96660	0.00297	3.521	18.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,450.75430	2.45075	2,493.99700	2.49400	2,450.754	17.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	5.35430	0.00535	4.39700	0.00440	5.354	17.83	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,342.18310	2.34218	2,385.09940	2.38510	2,342.183	17.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	6.78310	0.00678	5.49940	0.00550	6.783	17.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,312.62910	2.31263	2,355.44210	2.35544	2,312.629	17.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	7.22910	0.00723	5.84210	0.00584	7.229	17.55	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,292.94170	2.29294	0.00000	0.00000	2,292.942	17.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	7.54170	0.00754	0.00000	0.00000	7.542	17.51	6,938.36	920	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,096.48530	2.09649	2,138.59940	2.13860	2,096.485	17.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	11.08530	0.01109	8.99940	0.00900	11.085	17.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,901.09850	1.90110	1,942.74210	1.94274	1,901.099	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	15.69850	0.01570	13.14210	0.01314	15.698	16.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,525.89740	1.52590	1,566.47840	1.56648	1,525.897	15.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	30.49740	0.03050	26.87840	0.02688	30.497	15.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,516.41410	1.51641	1,556.96540	1.55697	1,516.414	15.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	31.01410	0.03101	27.36540	0.02737	31.014	15.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,506.93820	1.50694	1,547.46060	1.54746	1,506.938	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	31.53820	0.03154	27.86060	0.02786	31.538	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,375.23010	1.37523	1,415.33310	1.41533	1,375.230	14.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	39.83010	0.03983	35.73310	0.03573	39.830	14.93	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Call	1,347.25940	1.34726	0.00000	0.00000	1,347.259	14.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	41.85940	0.04186	0.00000	0.00000	41.859	14.84	77,021.30	1,840	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,328.66690	1.32867	1,368.61580	1.36862	1,328.667	14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	43.26690	0.04327	39.01580	0.03902	43.267	14.79	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,172.58520	1.17259	1,211.99890	1.21200	1,172.585	14.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	57.18520	0.05719	52.39890	0.05240	57.185	14.31	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,145.44510	1.14545	1,184.76240	1.18476	1,145.445	14.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	60.04510	0.06005	55.16240	0.05516	60.045	14.23	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,136.74220	1.13674	1,175.71350	1.17571	1,136.742	14.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	61.34220		0.06134		56.11350	0.05611	61.342	14.22	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	1,034.14090		1.03414	1,071.13990	1.07114		1,034.141	14.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	78.74090		0.07874	71.53990	0.07154		78.741	14.15	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Call	1,017.38590		1.01739	1,054.25470	1.05425		1,017.386	14.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	81.98590		0.08199	74.65470	0.07465		81.986	14.14	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	742.94760		0.74295	777.52260	0.77752		742.948	13.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	157.54760		0.15755	147.92260	0.14792		157.548	13.94	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	644.61840		0.64462	674.43430	0.67443		644.618	14.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	209.21840		0.20922	194.83430	0.19483		209.218	14.14	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	559.41830		0.55942	586.95200	0.58695		559.418	14.47	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	274.01830		0.27402	257.35200	0.25735		274.018	14.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Call	508.01900		0.50802	534.07060	0.53407		508.019	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	322.61900		0.32262	304.47060	0.30447		322.619	14.69	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	460.78550		0.46079	485.39470	0.48539		460.786	14.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	375.38550		0.37539	355.79470	0.35579		375.386	14.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	289.67780		0.28968	305.01830	0.30502		289.678	16.38	0.00	0	17,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	704.27780		0.70428	675.41830	0.67542		704.278	16.38	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	265.07810		0.26508	278.96010	0.27896		265.078	16.69	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	779.67810		0.77968	749.36010	0.74936		779.678	16.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	205.64340		0.20564	215.54850	0.21555		205.643	17.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,020.24340		1.02024	985.94850	0.98595		1,020.243	17.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	189.65820		0.18966	198.48480	0.19848		189.658	17.99	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,104.25820		1.10426	1,068.88480	1.06888		1,104.258	17.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	182.26340		0.18226	190.58670	0.19059		182.263	18.15	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Put	1,146.86340		1.14686	1,110.98670	1.11099		1,146.863	18.15	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	162.23150		0.16223	169.17660	0.16918		162.231	18.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,276.83150		1.27683	1,239.57660	1.23958		1,276.831	18.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	157.33410		0.15733	163.99720	0.16400		157.334	18.76	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,311.93410		1.31193	1,274.39720	1.27440		1,311.934	18.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	129.87790		0.12988	134.64760	0.13465		129.878	19.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,544.47790		1.54448	1,505.04760	1.50505		1,544.478	19.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	99.20690		0.09921	101.85040	0.10185		99.207	20.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,913.80690		1.91381	1,872.25040	1.87225		1,913.807	20.86	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			11.09390		11.09390	11.13830	11.13830			15.13	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,321.74540		2.32175	2,364.66740	2.36467		2,321.745	17.52	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	7.84540		0.00785	6.36740	0.00637		7.845	17.52	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	81.27110		0.08127	73.89470	0.07389		81.271	14.15	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	1,045.17110		1.04517	1,082.19470	1.08219		1,045.171	14.15	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	165.12910		0.16513	171.98730	0.17199		165.129	18.73	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,311.22910		1.31123	1,273.68730	1.27369		1,311.229	18.73	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.20730		11.20730	11.25370	11.25370			15.67	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,311.49890		1.31150	1,352.33470	1.35233		1,311.499	14.55	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	94.19890		0.09420	88.63470	0.08863		94.199	14.55	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,302.76020		1.30276	1,343.56460	1.34356		1,302.760	14.53	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	95.46020		0.09546	89.86460	0.08986		95.460	14.53	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,294.03860		1.29404	1,334.80770	1.33481		1,294.039	14.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	96.73860		0.09674	91.10770	0.09111		96.739	14.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,036.91320		1.03691	1,073.43310	1.07343		1,036.913	14.35	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	159.61320		0.15961	149.73310	0.14973		159.613	14.35	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	301.92530		0.30193	314.11570	0.31412		301.925	17.99	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,164.62530		1.16463	1,130.41570	1.13042		1,164.625	17.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.25040		11.25040	11.29720	11.29720			15.83	0.00	0	11,841.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,356.38670		3.35639	3,402.41400	3.40241		3,356.387	19.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	5.98670		0.00599	5.21400	0.00521		5.987	19.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,862.11060		2.86211	2,907.73250	2.90773		2,862.111	17.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	11.71060		0.01171	10.53250	0.01053		11.711	17.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	19.66250		0.01966	0.00000	0.00000		19.663	16.84	18,089.50	920	920.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Future	8.80	Call	2,470.06250	2.47006		0.00000	0.00000	2,470.063	16.84	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.88	Call	2,392.17550	2.39218	2,437.30340	2.43730	2,392.175	2,392.175	16.63	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.88	Put	21.77550	0.02178	20.10340	0.02010	21.776	21.776	16.63	0.00	0	26,804.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	2,372.73640	2.37274	2,417.84130	2.41784	2,372.736	2,372.736	16.58	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	22.33640	0.02234	20.64130	0.02064	22.336	22.336	16.58	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Put	25.35480	0.02535	23.54370	0.02354	25.355	25.355	16.32	0.00	0	35,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Call	2,275.75480	2.27575	2,320.74370	2.32074	2,275.755	2,275.755	16.32	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Call	1,990.11860	1.99012	2,033.97940	2.03398	1,990.119	1,990.119	15.78	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Put	39.71860	0.03972	36.77940	0.03678	39.719	39.719	15.78	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Call	1,711.35560	1.71136	1,754.12990	1.75413	1,711.356	1,711.356	15.24	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Put	60.95560	0.06096	56.92990	0.05693	60.956	60.956	15.24	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.78	Put	78.06390	0.07806	0.00000	0.00000	78.064	78.064	14.92	71,818.79	920	920.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.78	Call	1,548.46390	1.54846	0.00000	0.00000	1,548.464	1,548.464	14.92	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	1,442.09530	1.44210	1,483.46720	1.48347	1,442.095	1,442.095	14.71	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	91.69530	0.09170	86.26720	0.08627	91.695	91.695	14.71	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Call	1,355.00130	1.35500	1,395.82380	1.39582	1,355.001	1,355.001	14.53	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Put	104.60130	0.10460	98.62380	0.09862	104.601	104.601	14.53	0.00	0	40,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Put	135.71390	0.13571	128.46650	0.12847	135.714	135.714	14.28	0.00	0	2,870.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Call	1,196.11390	1.19611	1,235.66650	1.23567	1,196.114	1,196.114	14.28	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Call	1,180.66330	1.18066	1,220.02940	1.22003	1,180.663	1,180.663	14.29	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Put	140.26330	0.14026	132.82940	0.13283	140.263	140.263	14.29	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Call	1,165.31950	1.16532	1,204.49660	1.20450	1,165.319	1,165.319	14.30	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Put	144.91950	0.14492	137.29660	0.13730	144.920	144.920	14.30	0.00	0	23,934.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	159.54060	0.15954	151.33630	0.15134	159.541	159.541	14.33	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	1,119.94060	1.11994	1,158.53630	1.15854	1,119.941	1,119.941	14.33	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	1,112.47320	1.11247	1,150.96990	1.15097	1,112.473	1,112.473	14.33	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	162.07320	0.16207	153.76990	0.15377	162.073	162.073	14.33	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	1,105.03350	1.10503	1,143.43060	1.14343	1,105.034	1,105.034	14.34	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	164.63350	0.16463	156.23060	0.15623	164.633	164.633	14.34	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Put	183.34250	0.18334	174.22930	0.17423	183.343	183.343	14.37	0.00	0	250.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Call	1,053.74250	1.05374	1,091.42930	1.09143	1,053.743	1,053.743	14.37	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Call	969.09480	0.96909	1,005.50090	1.00550	969.095	969.095	14.43	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Put	218.69480	0.21869	208.30090	0.20830	218.695	218.695	14.43	0.00	0	10,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	707.00310	0.70700	734.60060	0.73460	707.003	707.003	15.12	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	406.60310	0.40660	387.40060	0.38740	406.603	406.603	15.12	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Put	746.10930	0.74611	719.32070	0.71932	746.109	746.109	16.48	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Call	486.50930	0.48651	506.52070	0.50652	486.509	486.509	16.48	0.00	0	250.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	358.15820	0.35816	372.47800	0.37248	358.158	358.158	17.72	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	1,107.75820	1.10776	1,075.27800	1.07528	1,107.758	1,107.758	17.72	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	337.58240	0.33758	350.93490	0.35093	337.582	337.582	17.98	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,187.18240	1.18718	1,153.73490	1.15373	1,187.182	1,187.182	17.98	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Put	1,392.20070	1.39220	1,356.58050	1.35658	1,392.201	1,392.201	18.62	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Call	292.60070	0.29260	303.78050	0.30378	292.601	292.601	18.62	0.00	0	23,934.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Call	286.17130	0.28617	297.03370	0.29703	286.171	286.171	18.73	0.00	0	2,870.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Put	1,425.77130	1.42577	1,389.83370	1.38983	1,425.771	1,425.771	18.73	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Call	278.23370	0.27823	288.88770	0.28889	278.234	278.234	18.85	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.44	Put	1,467.83370	1.46783	1,431.68770	1.43169	1,467.834	1,467.834	18.85	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	1,604.22390	1.60422	1,567.00400	1.56700	1,604.224	1,604.224	19.24	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	254.62390	0.25462	264.20400	0.26420	254.624	254.624	19.24	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,091.49080	2.09149	2,051.23340	2.05123	2,091.491	2,091.491	20.58	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	191.89080	0.19189	198.43340	0.19843	191.891	191.891	20.58	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry			11.34180	11.34180	11.38930	11.38930			16.21	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry	10.16	Call	1,333.62100	1.33362	1,375.69640	1.37570	1,333.621	1,333.621	14.47	0.00	0	0.00
\$ / R	On	04/11/2014	Any day expiry	10.16	Put	151.82100	0.15182	146.39640	0.14640	151.821	151.821	14.47	0.00	0	3,882.00
\$ / R	On	04/11/2014	Any day expiry	11.91	Call	474.21390	0.47421	491.64330	0.49164	474.214	474.214	17.48	0.00	0	3,882.00
\$ / R	On	04/11/2014	Any day expiry	11.91	Put	1,042.41390	1.04241	1,012.34330	1.01234	1,042.414	1,042.414	17.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			11.41440	11.41440	11.46250	11.46250			16.46	0.00	0	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
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	3,428.70860	3.42871	3,475.61630	3.47562	3,428.709	18.71	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	14.30860	0.01431	13.11630	0.01312	14.309	18.71	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	2,988.07560	2.98808	3,034.49750	3.03450	2,988.076	17.64	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	23.67560	0.02368	21.99750	0.02200	23.676	17.64	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,939.40490	2.93940	2,985.76590	2.98577	2,939.405	17.52	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	25.00490	0.02500	23.26590	0.02327	25.005	17.52	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,890.80340	2.89080	2,937.10120	2.93710	2,890.803	17.40	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	26.40340	0.02640	24.60120	0.02460	26.403	17.40	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Call	2,457.07500	2.45708	2,502.72200	2.50272	2,457.075	16.33	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Put	42.67500	0.04268	40.22200	0.04022	42.675	16.33	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Call	1,994.15730	1.99416	2,037.65370	2.03765	1,994.157	15.61	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	79.75730	0.07976	75.15370	0.07515	79.757	15.61	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,904.66900	1.90467	1,947.80940	1.94781	1,904.669	15.49	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	90.26900	0.09027	85.30940	0.08531	90.269	15.49	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,558.97860	1.55898	1,600.51570	1.60052	1,558.979	15.00	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	144.57860	0.14458	138.01570	0.13802	144.579	15.00	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Call	1,261.66700	1.26167	1,297.82330	1.29782	1,261.667	14.80	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Put	227.26700	0.22727	215.32330	0.21532	227.267	14.80	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Call	1,179.51090	1.17951	1,214.59830	1.21460	1,179.511	14.90	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Put	265.11090	0.26511	252.09830	0.25210	265.111	14.90	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	886.80030	0.88680	914.17440	0.91417	886.800	15.54	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	472.40030	0.47240	451.67440	0.45167	472.400	15.54	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Call	680.69300	0.68069	702.65400	0.70265	680.693	16.67	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Put	766.29300	0.76629	740.15400	0.74015	766.293	16.67	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Call	527.42610	0.52743	544.12670	0.54413	527.426	17.74	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Put	1,113.02610	1.11303	1,081.62670	1.08163	1,113.026	17.74	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.01	Call	524.84900	0.52485	541.45700	0.54146	524.849	17.77	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.01	Put	1,120.44900	1.12045	1,088.95700	1.08896	1,120.449	17.77	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future			11.59910	11.59910	11.64800	11.64800		17.08	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	10.99	Call	1,108.11060	1.10811	1,138.85150	1.13885	1,108.111	15.80	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	10.99	Put	499.01060	0.49901	480.85150	0.48085	499.011	15.80	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	11.00	Put	503.63280	0.50363	485.39920	0.48540	503.633	15.81	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	11.00	Call	1,102.73280	1.10273	1,133.39920	1.13340	1,102.733	15.81	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	11.01	Call	1,097.81180	1.09781	1,127.96550	1.12797	1,097.812	15.83	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	11.01	Put	508.71180	0.50871	489.96550	0.48997	508.712	15.83	0.00	0	0.00
\$ / R MAXI	On	17/01/2014		Any day expiry			10.85030	10.85030	10.89620	10.89620		11.37	217,006,000.00	200	0.00
\$ / R MAXI	On	17/01/2014		Any day expiry	10.76	Call	9,030.00000	0.09030	13,982.51730	0.13983	9,030.000	11.37	0.00	0	0.00
\$ / R MAXI	On	17/01/2014		Any day expiry	10.76	Put	0.00000	0.00000	362.51730	0.00363	0.000	11.37	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.93630	10.93630	10.98350	10.98350		13.88	0.00	0	708.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Call	64,429.75100	0.64430	68,783.53860	0.68784	64,429.751	12.92	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Put	3,799.75100	0.03800	3,433.53860	0.03434	3,799.751	12.92	0.00	0	200.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	51,365.70600	0.51366	55,330.27580	0.55330	51,365.706	12.98	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	6,735.70600	0.06736	5,980.27580	0.05980	6,735.706	12.98	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	50,613.35550	0.50613	54,557.52210	0.54558	50,613.355	13.00	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	6,983.35550	0.06983	6,207.52210	0.06208	6,983.356	13.00	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	49,867.10830	0.49867	53,790.73330	0.53791	49,867.108	13.02	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	7,237.10830	0.07237	6,440.73330	0.06441	7,237.108	13.02	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.88	Call	26,966.61070	0.26967	29,987.73570	0.29988	26,966.611	13.75	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.88	Put	21,336.61070	0.21337	19,637.73570	0.19638	21,336.611	13.75	0.00	0	160.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			11.08540	11.08540	11.12960	11.12960		15.13	0.00	0	207.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	62,093.27010	0.62093	65,013.40990	0.65013	62,093.270	14.22	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	22,553.27010	0.22553	21,053.40990	0.21053	22,553.270	14.22	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	61,512.04890	0.61512	64,416.86680	0.64417	61,512.049	14.25	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	22,972.04890	0.22972	21,456.86680	0.21457	22,972.049	14.25	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	60,935.23350	0.60935	63,825.00110	0.63825	60,935.233	14.27	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	23,395.23350	0.23395	21,865.00110	0.21865	23,395.234	14.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	15/09/2014			Foreign Exchange Future		11.25040									1.00
\$ / R MAXI	On	15/09/2014	10.64	Call	Foreign Exchange Future	87,574.21010	11.25040	91,056.65620	0.87574	0.91057	87,574.210	14.50	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	10.64	Put	Foreign Exchange Future	26,534.21010	0.26534	25,336.65620	0.26534	0.25337	26,534.210	14.50	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	10.65	Call	Foreign Exchange Future	86,930.11400	0.86930	90,400.92160	0.86930	0.90401	86,930.114	14.50	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	10.65	Put	Foreign Exchange Future	26,890.11400	0.26890	25,680.92160	0.26890	0.25681	26,890.114	14.50	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	10.66	Call	Foreign Exchange Future	86,289.07320	0.86289	89,748.20300	0.86289	0.89748	86,289.073	14.51	0.00	0	0.00	
\$ / R MAXI	On	15/09/2014	10.66	Put	Foreign Exchange Future	27,249.07320	0.27249	26,028.20300	0.27249	0.26028	27,249.073	14.51	0.00	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future		17.97740						11,020,146.20	613	32,263.00	
£ / R	On	17/03/2014	12.85	Call	Foreign Exchange Future	5,127.46800	5.12747	5,113.38140	5.12747	5.11338	5,127.468	23.51	0.00	0	0.00	
£ / R	On	17/03/2014	12.85	Put	Foreign Exchange Future	0.06800	0.00007	0.08140	0.00007	0.00008	0.068	23.51	0.00	0	327.00	
£ / R	On	17/03/2014	13.00	Call	Foreign Exchange Future	4,977.48520	4.97749	4,963.40470	4.97749	4.96340	4,977.485	23.08	0.00	0	0.00	
£ / R	On	17/03/2014	13.00	Put	Foreign Exchange Future	0.08520	0.00009	0.10470	0.00009	0.00010	0.085	23.08	0.00	0	327.00	
£ / R	On	17/03/2014	14.25	Call	Foreign Exchange Future	3,727.95260	3.72795	3,714.12180	3.72795	3.71412	3,727.953	19.53	0.00	0	0.00	
£ / R	On	17/03/2014	14.25	Put	Foreign Exchange Future	0.55260	0.00055	0.82180	0.00055	0.00082	0.553	19.53	0.00	0	327.00	
£ / R	On	17/03/2014	14.29	Call	Foreign Exchange Future	3,687.98700	3.68799	3,674.17710	3.68799	3.67418	3,687.987	19.41	0.00	0	0.00	
£ / R	On	17/03/2014	14.29	Put	Foreign Exchange Future	0.58700	0.00059	0.87710	0.00059	0.00088	0.587	19.41	0.00	0	0.00	
£ / R	On	17/03/2014	14.30	Call	Foreign Exchange Future	3,677.99590	3.67800	3,664.19150	3.67800	3.66419	3,677.996	19.38	0.00	0	0.00	
£ / R	On	17/03/2014	14.30	Put	Foreign Exchange Future	0.59590	0.00060	0.89150	0.00060	0.00089	0.596	19.38	0.00	0	0.00	
£ / R	On	17/03/2014	14.31	Call	Foreign Exchange Future	3,668.00500	3.66800	3,654.20620	3.66800	3.65421	3,668.005	19.36	0.00	0	0.00	
£ / R	On	17/03/2014	14.31	Put	Foreign Exchange Future	0.60500	0.00061	0.90620	0.00061	0.00091	0.605	19.36	0.00	0	0.00	
£ / R	On	17/03/2014	14.50	Call	Foreign Exchange Future	3,478.22750	3.47823	3,464.51740	3.47823	3.46452	3,478.228	18.86	0.00	0	0.00	
£ / R	On	17/03/2014	14.50	Put	Foreign Exchange Future	0.82750	0.00083	1.21740	0.00083	0.00122	0.828	18.86	0.00	0	327.00	
£ / R	On	17/03/2014	15.40	Call	Foreign Exchange Future	2,581.44220	2.58144	2,568.21120	2.58144	2.56821	2,581.442	16.71	0.00	0	0.00	
£ / R	On	17/03/2014	15.40	Put	Foreign Exchange Future	4.04220	0.00404	4.91120	0.00404	0.00491	4.042	16.71	0.00	0	7,500.00	
£ / R	On	17/03/2014	17.00	Call	Foreign Exchange Future	1,032.51700	1.03252	1,020.88840	1.03252	1.02089	1,032.517	12.25	0.00	0	0.00	
£ / R	On	17/03/2014	17.00	Put	Foreign Exchange Future	55.11700	0.05512	57.58840	0.05512	0.05759	55.117	12.25	0.00	0	300.00	
£ / R	On	17/03/2014	18.00	Call	Foreign Exchange Future	368.05010	0.36805	369.05110	0.36805	0.36905	368.050	13.15	0.00	0	0.00	
£ / R	On	17/03/2014	18.00	Put	Foreign Exchange Future	390.65010	0.39065	405.75110	0.39065	0.40575	390.650	13.15	0.00	0	300.00	
£ / R	On	17/03/2014	18.40	Call	Foreign Exchange Future	231.09480	0.23109	234.70610	0.23109	0.23471	231.095	13.99	0.00	0	4,700.00	
£ / R	On	17/03/2014	18.40	Put	Foreign Exchange Future	653.69480	0.65369	671.40610	0.65369	0.67141	653.695	13.99	0.00	0	0.00	
£ / R	On	13/06/2014			Foreign Exchange Future		18.20940						0.00	0	4,201.00	
£ / R	On	13/06/2014	15.00	Call	Foreign Exchange Future	3,232.89360	3.23289	3,213.67570	3.23289	3.21368	3,232.894	16.74	0.00	0	0.00	
£ / R	On	13/06/2014	15.00	Put	Foreign Exchange Future	23.49360	0.02349	24.07570	0.02349	0.02408	23.494	16.74	0.00	0	1,123.00	
£ / R	On	13/06/2014	16.04	Call	Foreign Exchange Future	2,213.26160	2.21326	2,196.16550	2.21326	2.19617	2,213.262	13.43	0.00	0	0.00	
£ / R	On	13/06/2014	16.04	Put	Foreign Exchange Future	43.86160	0.04386	46.56550	0.04386	0.04657	43.862	13.43	0.00	0	0.00	
£ / R	On	13/06/2014	16.05	Call	Foreign Exchange Future	2,203.55180	2.20355	2,186.48730	2.20355	2.18649	2,203.552	13.40	0.00	0	0.00	
£ / R	On	13/06/2014	16.05	Put	Foreign Exchange Future	44.15180	0.04415	46.88730	0.04415	0.04689	44.152	13.40	0.00	0	0.00	
£ / R	On	13/06/2014	16.06	Call	Foreign Exchange Future	2,193.84300	2.19384	2,176.81190	2.19384	2.17681	2,193.843	13.37	0.00	0	0.00	
£ / R	On	13/06/2014	16.06	Put	Foreign Exchange Future	44.44300	0.04444	47.21190	0.04444	0.04721	44.443	13.37	0.00	0	0.00	
£ / R	On	13/06/2014	16.50	Call	Foreign Exchange Future	1,777.49310	1.77749	1,762.19940	1.77749	1.76220	1,777.493	12.38	0.00	0	0.00	
£ / R	On	13/06/2014	16.50	Put	Foreign Exchange Future	68.09310	0.06809	72.59940	0.06809	0.07260	68.093	12.38	0.00	0	1,123.00	
£ / R	On	13/06/2014	16.65	Call	Foreign Exchange Future	1,649.00200	1.64900	1,634.29330	1.64900	1.63429	1,649.002	12.50	0.00	0	0.00	
£ / R	On	13/06/2014	16.65	Put	Foreign Exchange Future	89.60200	0.08960	94.69330	0.08960	0.09469	89.602	12.50	0.00	0	25,500.00	
£ / R	On	13/06/2014	16.88	Call	Foreign Exchange Future	1,461.04460	1.46104	1,447.17400	1.46104	1.44717	1,461.045	12.70	0.00	0	0.00	
£ / R	On	13/06/2014	16.88	Put	Foreign Exchange Future	131.64460	0.13164	137.57400	0.13164	0.13757	131.645	12.70	0.00	0	50.00	
£ / R	On	13/06/2014	17.90	Call	Foreign Exchange Future	794.74830	0.79475	786.38160	0.79475	0.78638	794.748	13.74	0.00	0	0.00	
£ / R	On	13/06/2014	17.90	Put	Foreign Exchange Future	485.34830	0.48535	496.78160	0.48535	0.49678	485.348	13.74	0.00	0	4,000.00	
£ / R	On	13/06/2014	19.80	Call	Foreign Exchange Future	246.42060	0.24642	244.97430	0.24642	0.24497	246.421	16.71	0.00	0	12,000.00	
£ / R	On	13/06/2014	19.80	Put	Foreign Exchange Future	1,837.02060	1.83702	1,855.37430	1.83702	1.85537	1,837.021	16.71	0.00	0	0.00	
£ / R	On	15/09/2014			Foreign Exchange Future		18.46590						0.00	0	320.00	
£ / R	On	15/09/2014	16.84	Call	Foreign Exchange Future	1,842.58270	1.84258	1,832.89260	1.84258	1.83289	1,842.583	13.51	0.00	0	0.00	
£ / R	On	15/09/2014	16.84	Put	Foreign Exchange Future	216.68270	0.21668	224.19260	0.21668	0.22419	216.683	13.51	0.00	0	0.00	
£ / R	On	15/09/2014	16.85	Call	Foreign Exchange Future	1,834.87870	1.83488	1,825.23580	1.83488	1.82524	1,834.879	13.51	0.00	0	0.00	
£ / R	On	15/09/2014	16.85	Put	Foreign Exchange Future	218.97870	0.21898	226.53580	0.21898	0.22654	218.979	13.51	0.00	0	0.00	
£ / R	On	15/09/2014	16.86	Call	Foreign Exchange Future	1,827.18780	1.82719	1,817.59620	1.82719	1.81760	1,827.188	13.52	0.00	0	0.00	
£ / R	On	15/09/2014	16.86	Put	Foreign Exchange Future	221.28780	0.22129	228.89620	0.22129	0.22890	221.288	13.52	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014			Foreign Exchange Future		18.71980		18.71980		18.70330		15.28		0.00
£ / R	On	12/12/2014	17.54	Call	Foreign Exchange Future	1,665.48320	1.66548	1,663.34660	1.66335	1,665.483	1,665.483	14.04	0.00	0	0.00
£ / R	On	12/12/2014	17.54	Put	Foreign Exchange Future	485.68320	0.48568	500.04660	0.50005	485.683	485.683	14.04	0.00	0	0.00
£ / R	On	12/12/2014	17.55	Call	Foreign Exchange Future	1,659.09420	1.65909	1,657.00550	1.65701	1,659.094	1,659.094	14.04	0.00	0	0.00
£ / R	On	12/12/2014	17.55	Put	Foreign Exchange Future	489.29420	0.48929	503.70550	0.50371	489.294	489.294	14.04	0.00	0	0.00
£ / R	On	12/12/2014	17.56	Call	Foreign Exchange Future	1,652.71580	1.65272	1,650.68730	1.65069	1,652.716	1,652.716	14.04	0.00	0	0.00
£ / R	On	12/12/2014	17.56	Put	Foreign Exchange Future	492.91580	0.49292	507.38730	0.50739	492.916	492.916	14.04	0.00	0	0.00
¥ / R	On	17/03/2014			Foreign Exchange Future	0.10493	0.10493	0.10534	0.10534			12.54	0.00	0	124.00
¥ / R	On	17/03/2014	0.09	Call	Foreign Exchange Future	1,496.54150	0.01497	1,537.22560	0.01537	1,496.541	1,496.541	17.71	0.00	0	0.00
¥ / R	On	17/03/2014	0.09	Put	Foreign Exchange Future	3.84150	0.00004	3.62560	0.00004	3.841	3.841	17.71	0.00	0	0.00
¥ / R	On	17/03/2014	0.10	Call	Foreign Exchange Future	539.66330	0.00540	574.08700	0.00574	539.663	539.663	12.54	0.00	0	0.00
¥ / R	On	17/03/2014	0.10	Put	Foreign Exchange Future	46.96330	0.00047	40.48700	0.00040	46.963	46.963	12.54	0.00	0	0.00
¥ / R	On	17/03/2014	0.11	Call	Foreign Exchange Future	90.75710	0.00091	99.42840	0.00099	90.757	90.757	15.82	0.00	0	0.00
¥ / R	On	17/03/2014	0.11	Put	Foreign Exchange Future	598.05710	0.00598	565.82840	0.00566	598.057	598.057	15.82	0.00	0	0.00
¥ / R	On	13/06/2014			Foreign Exchange Future	0.10641	0.10641	0.10679	0.10679			15.06	0.00	0	12,859.00
¥ / R	On	13/06/2014	0.09	Call	Foreign Exchange Future	1,658.29780	0.01658	1,696.10730	0.01696	1,658.298	1,658.298	15.49	0.00	0	0.00
¥ / R	On	13/06/2014	0.09	Put	Foreign Exchange Future	17.39780	0.00017	17.20730	0.00017	17.398	17.398	15.49	0.00	0	0.00
¥ / R	On	13/06/2014	0.10	Call	Foreign Exchange Future	793.91650	0.00794	821.67460	0.00822	793.916	793.916	15.06	0.00	0	0.00
¥ / R	On	13/06/2014	0.10	Put	Foreign Exchange Future	153.01650	0.00153	142.77460	0.00143	153.016	153.016	15.06	0.00	0	0.00
¥ / R	On	13/06/2014	0.11	Call	Foreign Exchange Future	315.36450	0.00315	328.46360	0.00328	315.365	315.365	17.29	0.00	0	0.00
¥ / R	On	13/06/2014	0.11	Put	Foreign Exchange Future	674.46450	0.00674	649.56360	0.00650	674.464	674.464	17.29	0.00	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	14.85130	14.85130	14.96860	14.96860			12.95	128,255,826.80	8,636	89,155.00
€ / R	On	17/03/2014	12.49	Call	Foreign Exchange Future	2,363.68000	2.36368	2,480.68000	2.48068	2,363.680	2,363.680	17.70	0.00	0	0.00
€ / R	On	17/03/2014	12.49	Put	Foreign Exchange Future	2.38000	0.00238	2.08000	0.00208	2.380	2.380	17.70	0.00	0	0.00
€ / R	On	17/03/2014	12.50	Call	Foreign Exchange Future	2,353.71450	2.35371	2,470.70910	2.47071	2,353.715	2,353.715	17.66	0.00	0	0.00
€ / R	On	17/03/2014	12.50	Put	Foreign Exchange Future	2.41450	0.00241	2.10910	0.00211	2.414	2.414	17.66	0.00	0	0.00
€ / R	On	17/03/2014	12.51	Call	Foreign Exchange Future	2,343.74930	2.34375	2,460.73860	2.46074	2,343.749	2,343.749	17.61	0.00	0	0.00
€ / R	On	17/03/2014	12.51	Put	Foreign Exchange Future	2.44930	0.00245	2.13860	0.00214	2.449	2.449	17.61	0.00	0	0.00
€ / R	On	17/03/2014	12.65	Call	Foreign Exchange Future	2,204.30210	2.20430	2,321.20370	2.32120	2,204.302	2,204.302	17.01	0.00	0	0.00
€ / R	On	17/03/2014	12.65	Put	Foreign Exchange Future	3.00210	0.00300	2.60370	0.00260	3.002	3.002	17.01	0.00	0	500.00
€ / R	On	17/03/2014	12.85	Call	Foreign Exchange Future	2,005.34780	2.00535	2,122.07460	2.12207	2,005.348	2,005.348	16.16	0.00	0	0.00
€ / R	On	17/03/2014	12.85	Put	Foreign Exchange Future	4.04780	0.00405	3.47460	0.00347	4.048	4.048	16.16	0.00	0	8,800.00
€ / R	On	17/03/2014	15.35	Put	Foreign Exchange Future	652.95940	0.65296	566.66300	0.56666	652.959	652.959	14.38	0.00	0	0.00
€ / R	On	17/03/2014	15.35	Call	Foreign Exchange Future	154.25940	0.15426	185.26300	0.18526	154.259	154.259	14.38	0.00	0	5,500.00
€ / R	On	13/06/2014			Foreign Exchange Future	15.05260	15.05260	15.16580	15.16580			14.22	0.00	0	21,547.00
€ / R	On	13/06/2014	13.79	Call	Foreign Exchange Future	1,361.68990	1.36169	1,456.34450	1.45634	1,361.690	1,361.690	13.53	0.00	0	0.00
€ / R	On	13/06/2014	13.79	Put	Foreign Exchange Future	99.08990	0.09909	80.54450	0.08054	99.090	99.090	13.53	0.00	0	0.00
€ / R	On	13/06/2014	13.80	Call	Foreign Exchange Future	1,353.23750	1.35324	1,447.69510	1.44770	1,353.238	1,353.238	13.53	0.00	0	0.00
€ / R	On	13/06/2014	13.80	Put	Foreign Exchange Future	100.63750	0.10064	81.89510	0.08190	100.638	100.638	13.53	0.00	0	27,500.00
€ / R	On	13/06/2014	13.81	Call	Foreign Exchange Future	1,344.80650	1.34481	1,439.06580	1.43907	1,344.806	1,344.806	13.52	0.00	0	0.00
€ / R	On	13/06/2014	13.81	Put	Foreign Exchange Future	102.20650	0.10221	83.26580	0.08327	102.206	102.206	13.52	0.00	0	0.00
€ / R	On	13/06/2014	13.85	Call	Foreign Exchange Future	1,311.27600	1.31128	1,404.72800	1.40473	1,311.276	1,311.276	13.50	0.00	0	0.00
€ / R	On	13/06/2014	13.85	Put	Foreign Exchange Future	108.67600	0.10868	88.92800	0.08893	108.676	108.676	13.50	0.00	0	8,800.00
€ / R	On	13/06/2014	14.85	Call	Foreign Exchange Future	636.16330	0.63616	695.76920	0.69577	636.163	636.163	13.97	0.00	0	0.00
€ / R	On	13/06/2014	14.85	Put	Foreign Exchange Future	433.56330	0.43356	379.96920	0.37997	433.563	433.563	13.97	0.00	0	5,000.00
€ / R	On	13/06/2014	16.40	Call	Foreign Exchange Future	206.68120	0.20668	224.14150	0.22414	206.681	206.681	17.04	0.00	0	12,500.00
€ / R	On	13/06/2014	16.40	Put	Foreign Exchange Future	1,554.08120	1.55408	1,458.34150	1.45834	1,554.081	1,554.081	17.04	0.00	0	0.00
€ / R	On	15/09/2014			Foreign Exchange Future	15.27770	15.27770	15.39380	15.39380			14.95	0.00	0	750.00
€ / R	On	15/09/2014	14.34	Call	Foreign Exchange Future	1,236.26400	1.23626	1,319.22850	1.31923	1,236.264	1,236.264	13.86	0.00	0	0.00
€ / R	On	15/09/2014	14.34	Put	Foreign Exchange Future	298.56400	0.29856	265.42850	0.26543	298.564	298.564	13.86	0.00	0	0.00
€ / R	On	15/09/2014	14.35	Put	Foreign Exchange Future	301.69240	0.30169	268.35250	0.26835	301.692	301.692	13.86	0.00	0	0.00
€ / R	On	15/09/2014	14.35	Call	Foreign Exchange Future	1,229.39240	1.22939	1,312.15250	1.31215	1,229.392	1,229.392	13.86	0.00	0	0.00
€ / R	On	15/09/2014	14.36	Call	Foreign Exchange Future	1,222.54300	1.22254	1,305.10230	1.30510	1,222.543	1,222.543	13.86	0.00	0	0.00
€ / R	On	15/09/2014	14.36	Put	Foreign Exchange Future	304.84300	0.30484	271.30230	0.27130	304.843	304.843	13.86	0.00	0	0.00

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			15.50320		15.50320		15.62110	15.62110		15.43	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,998.02200		1.99802	2,092.04300	2.09204	1,998.022	1,998.022	14.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	184.82200		0.18482	160.94300	0.16094	184.822	184.822	14.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,989.84370		1.98984	2,083.78700	2.08379	1,989.844	1,989.844	14.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	186.64370		0.18664	162.68700	0.16269	186.644	186.644	14.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,981.67920		1.98168	2,075.54860	2.07555	1,981.679	1,981.679	14.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	188.47920		0.18848	164.44860	0.16445	188.479	188.479	14.08	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.75870		15.75870	15.87790	15.87790			15.99	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	624.55300		0.62455	579.66190	0.57966	624.553	624.553	14.89	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,443.25300		1.44325	1,517.56190	1.51756	1,443.253	1,443.253	14.89	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,437.72370		1.43772	1,511.87280	1.51187	1,437.724	1,437.724	14.89	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	629.02370		0.62902	583.97280	0.58397	629.024	629.024	14.89	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,432.61130		1.43261	1,506.20780	1.50621	1,432.611	1,432.611	14.91	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	633.91130		0.63391	588.30780	0.58831	633.911	633.911	14.91	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.28045		110.28045	110.28392	110.28392				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	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	709.55000		0.70955	706.08000	0.70608	709.550	709.550		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	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	719.55000		0.71955	716.08000	0.71608	719.550	719.550		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	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	729.55000		0.72955	726.08000	0.72608	729.550	729.550		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.65541		107.65541	107.55818	107.55818				0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	665.41000		0.66541	568.18000	0.56818	665.410	665.410		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	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	655.41000		0.65541	558.18000	0.55818	655.410	655.410		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	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	645.41000		0.64541	548.18000	0.54818	645.410	645.410		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	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			113.61047		113.61047	113.61267	113.61267				0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,620.47000		3.62047	3,622.67000	3.62267	3,620.470	3,620.470		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	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	3,610.47000		3.61047	3,612.67000	3.61267	3,610.470	3,610.470		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	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	3,600.47000		3.60047	3,602.67000	3.60267	3,600.470	3,600.470		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	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 06/02/2014	Index Future			412.06400		412.06400	412.22700	412.22700				0.00	0	0.00
AL37	On 08/05/2014	Index Future			417.54700		417.54700	417.71300	417.71300				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			484.97700		484.97700	485.14700	485.14700				0.00	0	1.00
AL7T	On 08/05/2014	Index Future			491.43000		491.43000	491.60400	491.60400				0.00	0	0.00
ALBI	On 06/02/2014	Index Future			437.13700		437.13700	436.95200	436.95200				0.00	0	803.00
ALBI	On 08/05/2014	Index Future			442.95400		442.95400	442.76700	442.76700				0.00	0	35.00
ALBI	On 07/08/2014	Index Future			449.21100		449.21100	449.03000	449.03000				0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.58110		9.58110	9.63340	9.63340			11.88	38,324.40	4	9,395.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	228.82550		0.22883	260.73110	0.26073	228.825	228.825	11.74	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	137.72550		0.13773	117.33110	0.11733	137.725	137.725	11.74	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	223.34820		0.22335	254.80650	0.25481	223.348	223.348	11.76	0.00	0	0.00

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 17/03/2014	Foreign Exchange Future	9.50	Put	142.24820	0.14225	0.14225	121.40650	0.12141	0.12141	142.248	11.76	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	217.95900	0.21796	0.21796	248.97170	0.24897	0.24897	217.959	11.77	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	146.85900	0.14686	0.14686	125.57170	0.12557	0.12557	146.859	11.77	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.65540	9.65540	9.65540	9.70600	9.70600	9.70600		11.97	0.00	0	1,670.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	567.03000	0.56703	0.56703	606.20180	0.60620	0.60620	567.030	11.86	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	111.63000	0.11163	0.11163	100.20180	0.10020	0.10020	111.630	11.86	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	273.47650	0.27348	0.27348	297.55780	0.29756	0.29756	273.477	12.05	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	318.07650	0.31808	0.31808	291.55780	0.29156	0.29156	318.077	12.05	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	202.41050	0.20241	0.20241	221.35350	0.22135	0.22135	202.410	12.35	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	437.01050	0.43701	0.43701	405.35350	0.40535	0.40535	437.011	12.35	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	199.15510	0.19916	0.19916	217.84460	0.21784	0.21784	199.155	12.37	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	443.75510	0.44376	0.44376	411.84460	0.41184	0.41184	443.755	12.37	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	195.94530	0.19595	0.19595	214.38320	0.21438	0.21438	195.945	12.38	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	450.54530	0.45055	0.45055	418.38320	0.41838	0.41838	450.545	12.38	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	50.99350	0.05099	0.05099	55.90270	0.05590	0.05590	50.994	13.66	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	1,095.59350	1.09559	1.09559	1,049.90270	1.04990	1.04990	1,095.594	13.66	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.74100	9.74100	9.74100	9.79310	9.79310	9.79310		12.14	0.00	0	2,500.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	486.26170	0.48626	0.48626	518.34760	0.51835	0.51835	486.262	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	285.26170	0.28526	0.28526	265.24760	0.26525	0.26525	285.262	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	289.73160	0.28973	0.28973	269.48580	0.26949	0.26949	289.732	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	480.73160	0.48073	0.48073	512.58580	0.51259	0.51259	480.732	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	475.24110	0.47524	0.47524	506.86620	0.50687	0.50687	475.241	12.08	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	294.24110	0.29424	0.29424	273.76620	0.27377	0.27377	294.241	12.08	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.82860	9.82860	9.82860	9.88000	9.88000	9.88000		12.33	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	578.60170	0.57860	0.57860	610.02640	0.61003	0.61003	578.602	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	340.00170	0.34000	0.34000	320.02640	0.32003	0.32003	340.002	12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	573.15240	0.57315	0.57315	604.38110	0.60438	0.60438	573.152	12.23	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	344.55240	0.34455	0.34455	324.38110	0.32438	0.32438	344.552	12.23	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	567.73920	0.56774	0.56774	598.77180	0.59877	0.59877	567.739	12.23	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	349.13920	0.34914	0.34914	328.77180	0.32877	0.32877	349.139	12.23	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.97240	9.97240	9.97240	10.04890	10.04890	10.04890		14.29	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	244.64050	0.24464	0.24464	290.93860	0.29094	0.29094	244.640	14.28	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	212.24050	0.21224	0.21224	182.03860	0.18204	0.18204	212.240	14.28	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	239.67430	0.23967	0.23967	285.45430	0.28545	0.28545	239.674	14.29	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	217.27430	0.21727	0.21727	186.55430	0.18655	0.18655	217.274	14.29	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	235.15850	0.23516	0.23516	280.04050	0.28004	0.28004	235.158	14.32	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	222.75850	0.22276	0.22276	191.14050	0.19114	0.19114	222.758	14.32	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.08700	10.08700	10.08700	10.16170	10.16170	10.16170		13.87	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	479.47820	0.47948	0.47948	527.46780	0.52747	0.52747	479.478	13.56	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	232.47820	0.23248	0.23248	205.76780	0.20577	0.20577	232.478	13.56	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	473.82650	0.47383	0.47383	521.43980	0.52144	0.52144	473.827	13.57	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	236.82650	0.23683	0.23683	209.73980	0.20974	0.20974	236.827	13.57	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	468.22280	0.46822	0.46822	515.45660	0.51546	0.51546	468.223	13.58	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	241.22280	0.24122	0.24122	213.75660	0.21376	0.21376	241.223	13.58	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			321.98360	321.98360	321.98360	-342.64100	-342.64100	-342.64100			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			895.91670	895.91670	895.91670	918.48310	918.48310	918.48310			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			976.56800	976.56800	976.56800	999.77820	999.77820	999.77820			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			152.14360	152.14360	152.14360	152.36740	152.36740	152.36740			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			316.92340	316.92340	316.92340	377.08430	377.08430	377.08430			0.00	0	4,488.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFK	On 12/12/2014	Can-Do Future		866.33320	866.33320		888.09800	888.09800			0.00	0	1,871.00
CHF / R	On 17/03/2014	Foreign Exchange Future		12.05430	12.05430		12.13280	12.13280		13.33	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	795.92510	0.79593	871.44460	0.87144	795.925	13.12	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	31.62510	0.03163	28.64460	0.02864	31.625	13.12	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	786.60100	0.78660	862.06290	0.86206	786.601	13.06	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	32.30100	0.03230	29.26290	0.02926	32.301	13.06	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	777.29270	0.77729	852.69550	0.85270	777.293	13.01	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	32.99270	0.03299	29.89550	0.02990	32.993	13.01	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future		12.22750	12.22750		12.30330	12.30330		14.60	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	805.24450	0.80524	853.78340	0.85378	805.244	13.61	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	167.74450	0.16774	140.48340	0.14048	167.745	13.61	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	798.29430	0.79829	846.68410	0.84668	798.294	13.62	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	170.79430	0.17079	143.38410	0.14338	170.794	13.62	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	791.38070	0.79138	839.62360	0.83962	791.381	13.63	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	173.88070	0.17388	146.32360	0.14632	173.881	13.63	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future		1.81140	1.81140		1.81890	1.81890		13.89	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,259.81400	0.12598	1,330.73920	0.13307	1,259.814	13.54	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	45.81400	0.00458	41.73920	0.00417	45.814	13.54	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,170.42290	0.11704	1,240.12230	0.12401	1,170.423	13.47	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	56.42290	0.00564	51.12230	0.00511	56.423	13.47	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,084.87490	0.10849	1,153.21270	0.11532	1,084.875	13.51	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	70.87490	0.00709	64.21270	0.00642	70.875	13.51	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.83190	1.83190		1.83900	1.83900		15.05	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,579.15840	0.15792	1,638.24460	0.16382	1,579.158	14.18	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	160.15840	0.01602	148.24460	0.01482	160.158	14.18	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,499.42210	0.14994	1,557.52450	0.15575	1,499.422	14.17	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	180.42210	0.01804	167.52450	0.01675	180.422	14.17	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,421.55200	0.14216	1,478.63560	0.14786	1,421.552	14.16	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	202.55200	0.02026	188.63560	0.01886	202.552	14.16	0.00	0	0.00
EL28	On 06/02/2014	Bond Future		114.24307	114.24307		114.24510	114.24510			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,253.07000	3.25307	3,255.10000	3.25510	3,253.070		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	3,243.07000	3.24307	3,245.10000	3.24510	3,243.070		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	3,233.07000	3.23307	3,235.10000	3.23510	3,233.070		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		9.74730	83.59218		9.77386	83.39762			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,543.99000	1.54399	1,738.55000	1.73855	1,543.990		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,468.46000	1.46846	1,663.02000	1.66302	1,468.460		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,393.04000	1.39304	1,587.60000	1.58760	1,393.040		0.00	0	0.00
ES33	On 08/05/2014	Bond Future		9.86645	80.92223		9.89388	80.72521			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,403.98000		2.40398	2,601.00000	2.60100	2,403.980			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,328.69000		2.32869	2,525.71000	2.52571	2,328.690			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,253.50000		2.25350	2,450.52000	2.45052	2,253.500			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			436.53700		436.53700	436.38200	436.38200				0.00	0	481.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	34,530.00000		3.45300	36,080.00000	3.60800	34,530.000			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	34,630.00000		3.46300	36,180.00000	3.61800	34,630.000			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	34,730.00000		3.47300	36,280.00000	3.62800	34,730.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI			442.34600		442.34600	442.18900	442.18900				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	3,560.00000		0.35600	1,990.00000	0.19900	3,560.000			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	3,460.00000		0.34600	1,890.00000	0.18900	3,460.000			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	3,360.00000		0.33600	1,790.00000	0.17900	3,360.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			448.59500		448.59500	448.44300	448.44300				0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	113,950.00000		11.39500	115,470.00000	11.54700	113,950.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	114,050.00000		11.40500	115,570.00000	11.55700	114,050.000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	114,150.00000		11.41500	115,670.00000	11.56700	114,150.000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 06/02/2014	Index Future			201.24100		201.24100	201.23900	201.23900				0.00	0	1,335.00
IGOV	On 08/05/2014	Index Future			203.94400		203.94400	203.94200	203.94200				0.00	0	7.00
ILBI	On 06/02/2014	Index Future			543.43400		543.43400	543.47200	543.47200				0.00	0	190.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.35000		94.65000	5.35000	94.65000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.38000		94.62000	5.38000	94.62000				0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.54000		94.46000	5.54000	94.46000				0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.61000		94.39000	5.63000	94.37000				23,593,750.00	1,000	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.80000		94.20000	5.78000	94.22000				0.00	0	1,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			5.86000		94.14000	5.83000	94.17000				0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.07000		93.93000	6.06000	93.94000				0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.38000		93.62000	6.38000	93.62000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.66000		93.34000	6.69000	93.31000				0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.95000		93.05000	6.98000	93.02000				0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.20000		92.80000	7.25000	92.75000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.45000	92.55000		7.50000	92.50000			0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future	9.02810	9.02810		9.11130	9.11130		9.66	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	890.05440	0.89005		972.90790	0.97291	890.054	11.69	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	1.95440	0.00195		1.60790	0.00161	1.954	11.69	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	880.15090	0.88015		962.98620	0.96299	880.151	11.65	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	2.05090	0.00205		1.68620	0.00169	2.051	11.65	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	870.24390	0.87024		953.06850	0.95307	870.244	11.60	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	2.14390	0.00214		1.76850	0.00177	2.144	11.60	0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.09550	9.09550		9.17270	9.17270		11.45	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.44	Call	705.67870	0.70568		773.88430	0.77388	705.679	11.45	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.44	Put	50.17870	0.05018		41.18430	0.04118	50.179	11.45	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.45	Call	697.10400	0.69710		765.10650	0.76511	697.104	11.44	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.45	Put	51.60400	0.05160		42.40650	0.04241	51.604	11.44	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.46	Call	688.56310	0.68856		756.35890	0.75636	688.563	11.42	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.46	Put	53.06310	0.05306		43.65890	0.04366	53.063	11.42	0.00	0	0.00
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future	1.35800	1.35800		1.36280	1.36280			0.00	0	575.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.35790	1.35790		1.36270	1.36270			0.00	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future	9.60600	9.60600	0.10408	9.57450	9.57450		13.29	0.00	0	1,000.00
R / ¥EN	On 17/03/2014	10.04	Call	529.46340	0.05295	0.10408	465.67850	0.04657	529.463	12.64	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.04	Put	4,869.46340	0.48695	0.10408	5,120.67850	0.51207	4,869.463	12.64	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.05	Call	509.60720	0.05096	0.10408	447.44780	0.04474	509.607	12.62	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.05	Put	4,949.60720	0.49496	0.10408	5,202.44780	0.52024	4,949.607	12.62	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.06	Call	490.32030	0.04903	0.10408	434.59890	0.04346	490.320	12.61	0.00	0	0.00
R / ¥EN	On 17/03/2014	10.06	Put	5,030.32030	0.50303	0.10408	5,289.59890	0.52896	5,030.320	12.61	0.00	0	0.00
R023	On 06/02/2014		Bond Future	8.06450	101.51193		8.05563	101.56744			1,116,631.23	11	11,257.00
R023	On 06/02/2014	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	1,417.28000	1.41728		1,361.77000	1.36177	1,417.280		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.85	Put	1,353.60000	1.35360		1,298.09000	1.29809	1,353.600		0.00	0	0.00
R023	On 06/02/2014	7.86	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.86	Put	1,289.96000	1.28996		1,234.45000	1.23445	1,289.960		0.00	0	0.00
R023	On 08/05/2014		Bond Future	8.16906	98.94593		8.15981	99.00227			0.00	0	0.00
R023	On 08/05/2014	7.59	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	7.59	Put	3,608.72000	3.60872		3,552.38000	3.55238	3,608.720		0.00	0	0.00
R023	On 08/05/2014	7.60	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	7.60	Put	3,544.97000	3.54497		3,488.63000	3.48863	3,544.970		0.00	0	0.00
R023	On 08/05/2014	7.61	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	7.61	Put	3,481.27000	3.48127		3,424.93000	3.42493	3,481.270		0.00	0	0.00
R157	On 06/02/2014		Bond Future	6.24877	116.34642		6.26114	116.32662		2.24	0.00	0	32,412.00
R157	On 06/02/2014	5.64	Call	12.79000	0.01279		13.32000	0.01332	12.790	2.19	0.00	0	0.00
R157	On 06/02/2014	5.64	Put	993.12000	0.99312		1,013.45000	1.01345	993.120	2.19	0.00	0	0.00
R157	On 06/02/2014	5.65	Call	13.66000	0.01366		14.21000	0.01421	13.660	2.19	0.00	0	0.00
R157	On 06/02/2014	5.65	Put	977.79000	0.97779		998.14000	0.99814	977.790	2.19	0.00	0	0.00
R157	On 06/02/2014	5.66	Call	14.58000	0.01458		15.14000	0.01514	14.580	2.19	0.00	0	0.00
R157	On 06/02/2014	5.66	Put	962.52000	0.96252		982.88000	0.98288	962.520	2.19	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.42469	111.08649		6.43945	111.06662		2.20	0.00	0	0.00
R157	On 08/05/2014	5.19	Call	62.62000	0.06262		61.65000	0.06165	62.620	2.13	0.00	0	0.00
R157	On 08/05/2014	5.19	Put	1,743.69000	1.74369		1,762.59000	1.76259	1,743.690	2.13	0.00	0	0.00
R157	On 08/05/2014	5.20	Call	64.00000	0.06400		63.01000	0.06301	64.000	2.13	0.00	0	0.00
R157	On 08/05/2014	5.20	Put	1,731.31000	1.73131		1,750.19000	1.75019	1,731.310	2.13	0.00	0	0.00
R157	On 08/05/2014	5.21	Call	65.41000	0.06541		64.39000	0.06439	65.410	2.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.21	Put	1,718.96000		1.71896		1,737.81000	1.73781	1,718.960	2.13	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.58918		112.65690		6.60583	112.63867		1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	717.02000		0.71702		708.69000	0.70869	717.020	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	552.06000		0.55206		561.96000	0.56196	552.060	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	723.25000		0.72325		714.87000	0.71487	723.250	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	547.37000		0.54737		557.22000	0.55722	547.370	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	729.51000		0.72951		721.08000	0.72108	729.510	1.89	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	542.71000		0.54271		552.51000	0.55251	542.710	1.89	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.78689		107.51016		6.81029	107.49041		1.67	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	410.01000		0.41001		403.62000	0.40362	410.010	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	915.84000		0.91584		929.20000	0.92920	915.840	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	413.18000		0.41318		406.75000	0.40675	413.180	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	910.50000		0.91050		923.82000	0.92382	910.500	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	416.37000		0.41637		409.90000	0.40990	416.370	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	905.19000		0.90519		918.47000	0.91847	905.190	1.64	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.34221		118.29991		8.35341	118.20254		13.65	17,744,986.50	150	62,337.00
R186	On 06/02/2014	Bond Future	7.74	Call	133.60000		0.13360		139.50000	0.13950	133.600	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,540.46000		5.54046		5,643.73000	5.64373	5,540.460	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	140.92000		0.14092		146.94000	0.14694	140.920	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,455.18000		5.45518		5,558.57000	5.55857	5,455.180	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	148.58000		0.14858		154.70000	0.15470	148.580	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,370.33000		5.37033		5,473.82000	5.47382	5,370.330	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	3,842.21000		3.84221		3,787.57000	3.78757	3,842.210	13.89	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	369.23000		0.36923		411.96000	0.41196	369.230	13.89	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.44378		119.87413		8.45538	119.77560		14.42	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	476.20000		0.47620		473.24000	0.47324	476.200	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,825.58000		12.82558		12,921.15000	12.92115	12,825.580	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	485.66000		0.48566		482.61000	0.48261	485.660	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,737.30000		12.73730		12,832.78000	12.83278	12,737.300	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	495.26000		0.49526		492.12000	0.49212	495.260	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,649.27000		12.64927		12,744.66000	12.74466	12,649.270	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	1,004.80000		1.00480		996.77000	0.99677	1,004.800	14.04	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,429.36000		9.42936		9,519.86000	9.51986	9,429.360	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	3,030.33000		3.03033		3,003.35000	3.00335	3,030.330	14.33	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,693.81000		4.69381		4,765.36000	4.76536	4,693.810	14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	4,037.34000		4.03734		4,001.77000	4.00177	4,037.340	14.42	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,560.89000		3.56089		3,623.85000	3.62385	3,560.890	14.42	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	6,518.61000		6.51861		6,465.01000	6.46501	6,518.610	14.64	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,923.16000		1.92316		1,968.09000	1.96809	1,923.160	14.64	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	7,947.64000		7.94764		7,885.54000	7.88554	7,947.640	14.76	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,370.07000		1.37007		1,406.50000	1.40650	1,370.070	14.76	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.53745		116.27622		8.54923	116.17837		13.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	5,928.69000		5.92869		5,994.18000	5.99418	5,928.690	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,845.98000		3.84598		3,813.62000	3.81362	3,845.980	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,882.51000		3.88251		3,849.89000	3.84989	3,882.510	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	5,880.04000		5.88004		5,945.27000	5.94527	5,880.040	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	3,919.24000		3.91924		3,886.37000	3.88637	3,919.240	13.85	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	5,831.67000		5.83167		5,896.65000	5.89665	5,831.670	13.85	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,530.55000		6.53055		6,481.33000	6.48133	6,530.550	14.14	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,411.34000		3.41134		3,459.97000	3.45997	3,411.340	14.14	0.00	0	840.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future			8.62614		117.99413		8.63852	117.89352		13.32	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,851.37000		3.85137	3,819.45000	3.81945	3,851.370	3,851.370	13.17	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	7,901.54000		7.90154	7,970.23000	7.97023	7,901.540	7,901.540	13.17	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,884.26000		3.88426	3,852.11000	3.85211	3,884.260	3,884.260	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	7,849.12000		7.84912	7,917.58000	7.91758	7,849.120	7,849.120	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,917.30000		3.91730	3,884.94000	3.88494	3,917.300	3,917.300	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	7,796.94000		7.79694	7,865.19000	7.86519	7,796.940	7,796.940	13.18	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	8,060.39000		8.06039	8,005.09000	8.00509	8,060.390	8,060.390	13.65	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,755.00000		3.75500	3,800.31000	3.80031	3,755.000	3,755.000	13.65	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 06/02/2014	Bond Future			275.59390		275.59390	275.60329	275.60329				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	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	4,396.10000		4.39610	4,386.71000	4.38671	4,396.100	4,396.100		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	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	4,406.10000		4.40610	4,396.71000	4.39671	4,406.100	4,406.100		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	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	4,416.10000		4.41610	4,406.71000	4.40671	4,416.100	4,416.100		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			5.26093		104.12568	5.26635	104.12108			1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	108.90000		0.10890	109.62000	0.10962	108.900	108.900	1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	126.66000		0.12666	131.98000	0.13198	126.660	126.660	1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	113.09000		0.11309	113.76000	0.11376	113.090	113.090	1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	122.36000		0.12236	127.63000	0.12763	122.360	122.360	1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	117.27000		0.11727	117.89000	0.11789	117.270	117.270	1.21	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	118.05000		0.11805	123.27000	0.12327	118.050	118.050	1.21	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.21954		105.51123	5.22700	105.50673			1.01	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	113.62000		0.11362	113.14000	0.11314	113.620	113.620	0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	403.58000		0.40358	407.60000	0.40760	403.580	403.580	0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	115.49000		0.11549	115.00000	0.11500	115.490	115.490	0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	399.39000		0.39939	403.40000	0.40340	399.390	399.390	0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	117.38000		0.11738	116.88000	0.11688	117.380	117.380	0.99	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	395.22000		0.39522	399.22000	0.39922	395.220	395.220	0.99	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.84150		102.59233	4.84921	102.58954			0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	307.23000		0.30723	306.02000	0.30602	307.230	307.230	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	145.16000		0.14516	146.74000	0.14674	145.160	145.160	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	309.46000		0.30946	308.24000	0.30824	309.460	309.460	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	143.78000		0.14378	145.35000	0.14535	143.780	143.780	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	311.69000		0.31169	310.47000	0.31047	311.690	311.690	0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	142.41000		0.14241	143.98000	0.14398	142.410	142.410	0.71	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			212.22742		212.22742	212.23278	212.23278				0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	3,237.42000		3.23742	3,242.78000	3.24278	3,237.420	3,237.420		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	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	3,227.42000		3.22742	3,232.78000	3.23278	3,227.420	3,227.420		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 06/02/2014	Bond Future	209.00	Put	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	3,217.42000		3.21742	3,222.78000	3.22278		3,217.420		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.08295		107.02692	7.07442	107.05415			4.68	0.00	0	10,779.00
R203	On 06/02/2014	Bond Future	5.95	Call	0.23000		0.00023	0.33000	0.00033		0.230	4.55	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,694.54000		3.69454	3,667.41000	3.66741		3,694.540	4.55	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	1.49000		0.00149	2.02000	0.00202		1.490	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,065.10000		3.06510	3,038.40000	3.03840		3,065.100	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	1.64000		0.00164	2.20000	0.00220		1.640	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,032.18000		3.03218	3,005.51000	3.00551		3,032.180	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	1.80000		0.00180	2.40000	0.00240		1.800	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	2,999.28000		2.99928	2,972.65000	2.97265		2,999.280	4.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	177.72000		0.17772	194.21000	0.19421		177.720	4.66	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	956.61000		0.95661	945.87000	0.94587		956.610	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.22841		104.29057	7.21908	104.31835			5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	72.79000		0.07279	76.03000	0.07603		72.790	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,622.73000		4.62273	4,598.19000	4.59819		4,622.730	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	74.60000		0.07460	77.90000	0.07790		74.600	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,593.16000		4.59316	4,568.68000	4.56868		4,593.160	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	76.44000		0.07644	79.81000	0.07981		76.440	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,563.62000		4.56362	4,539.21000	4.53921		4,563.620	4.94	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	666.10000		0.66610	680.66000	0.68066		666.100	5.01	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,830.18000		1.83018	1,816.96000	1.81696		1,830.180	5.01	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,435.84000		1.43584	1,457.01000	1.45701		1,435.840	5.08	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	926.69000		0.92669	920.08000	0.92008		926.690	5.08	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.36327		105.76451	7.35243	105.79447			4.68	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	848.42000		0.84842	862.36000	0.86236		848.420	4.63	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,307.08000		2.30708	2,291.06000	2.29106		2,307.080	4.63	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,575.81000		1.57581	1,564.06000	1.56406		1,575.810	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,373.10000		1.37310	1,391.31000	1.39131		1,373.100	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,561.83000		1.56183	1,550.18000	1.55018		1,561.830	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,386.82000		1.38682	1,405.13000	1.40513		1,386.820	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,400.61000		1.40061	1,419.01000	1.41901		1,400.610	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,547.94000		1.54794	1,536.38000	1.53638		1,547.940	4.69	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.50275		103.16409	7.49129	103.19331			4.54	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	940.37000		0.94037	953.17000	0.95317		940.370	4.45	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,647.54000		2.64754	2,631.12000	2.63112		2,647.540	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	949.75000		0.94975	962.63000	0.96263		949.750	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,630.90000		2.63090	2,614.56000	2.61456		2,630.900	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	959.20000		0.95920	972.16000	0.97216		959.200	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,614.33000		2.61433	2,598.07000	2.59807		2,614.330	4.46	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	1,075.41000		1.07541	1,089.28000	1.08928		1,075.410	4.48	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	2,419.00000		2.41900	2,403.65000	2.40365		2,419.000	4.48	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	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			9.18150		93.77450	9.20270	93.58384				0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,673.49000		1.67349	1,482.83000	1.48283		1,673.490		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	1,760.92000		1.76092	1,570.26000	1.57026		1,760.920		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 06/02/2014	Bond Future	9.39	Call	1,848.21000		1.84821		1,657.55000	1.65755	1,848.210		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			9.28161		95.02229		9.30347	94.82925			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	776.59000		0.77659		583.55000	0.58355	776.590		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	863.79000		0.86379		670.75000	0.67075	863.790		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	950.85000		0.95085		757.81000	0.75781	950.850		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			9.37758		92.10695		9.39996	91.91281			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	3,010.50000		3.01050		3,204.64000	3.20464	3,010.500		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	2,919.06000		2.91906		3,113.20000	3.11320	2,919.060		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,827.76000		2.82776		3,021.90000	3.02190	2,827.760		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.37843		103.62730		7.36465	103.68360		6.73	0.00	0	29,769.00
R204	On 06/02/2014	Bond Future	6.39	Call	2.79000		0.00279		3.85000	0.00385	2.790	6.56	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,138.47000		4.13847		4,083.23000	4.08323	4,138.470	6.56	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	3.03000		0.00303		4.17000	0.00417	3.030	6.56	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,095.86000		4.09586		4,040.70000	4.04070	4,095.860	6.56	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3.29000		0.00329		4.51000	0.00451	3.290	6.56	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,053.29000		4.05329		3,998.21000	3.99821	4,053.290	6.56	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.51082		105.00623		7.49608	105.06344		6.76	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	112.57000		0.11257		118.84000	0.11884	112.570	6.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,020.21000		6.02021		5,969.27000	5.96927	6,020.210	6.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	115.23000		0.11523		121.61000	0.12161	115.230	6.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,981.32000		5.98132		5,930.49000	5.93049	5,981.320	6.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	117.95000		0.11795		124.45000	0.12445	117.950	6.58	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,942.50000		5.94250		5,891.79000	5.89179	5,942.500	6.58	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.63366		102.45813		7.61742	102.51793		6.83	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,457.71000		2.45771		2,430.39000	2.43039	2,457.710	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,741.86000		1.74186		1,774.34000	1.77434	1,741.860	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,758.68000		1.75868		1,791.33000	1.79133	1,758.680	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,437.42000		2.43742		2,410.27000	2.41027	2,437.420	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,775.59000		1.77559		1,808.41000	1.80841	1,775.590	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,417.23000		2.41723		2,390.25000	2.39025	2,417.230	6.82	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,370.58000		2.37058		2,408.80000	2.40880	2,370.580	6.90	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,833.72000		1.83372		1,812.14000	1.81214	1,833.720	6.90	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.75191		103.97165		7.73482	104.03118		6.67	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,340.56000		1.34056		1,364.82000	1.36482	1,340.560	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,037.01000		4.03701		4,001.74000	4.00174	4,037.010	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,352.80000		1.35280		1,377.19000	1.37719	1,352.800	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,013.30000		4.01330		3,978.16000	3.97816	4,013.300	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,365.11000		1.36511		1,389.64000	1.38964	1,365.110	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	3,989.66000		3.98966		3,954.66000	3.95466	3,989.660	6.53	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,920.54000		2.92054		2,958.45000	2.95845	2,920.540	6.72	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,095.60000		2.09560		2,073.98000	2.07398	2,095.600	6.72	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future			7.65240		98.64350		7.64365	98.68412		8.63	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	4.93000		0.00493		6.40000	0.00640	4.930	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,843.16000		4.84316		4,804.01000	4.80401	4,843.160	8.41	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	5.31000		0.00531		6.88000	0.00688	5.310	8.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,794.34000		4.79434		4,755.29000	4.75529	4,794.340	8.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	5.72000		0.00572		7.38000	0.00738	5.720	8.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,745.59000		4.74559		4,706.63000	4.70663	4,745.590	8.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.77933		99.95609		7.77005	99.99743		8.49	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	119.44000		0.11944		124.55000	0.12455	119.440	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,521.48000		7.52148		7,485.25000	7.48525	7,521.480	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	122.20000		0.12220		127.40000	0.12740	122.200	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,475.58000		7.47558		7,439.44000	7.43944	7,475.580	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	125.02000		0.12502		130.31000	0.13031	125.020	8.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,429.76000		7.42976		7,393.71000	7.39371	7,429.760	8.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.89807		97.72777		7.88787	97.77133		8.44	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,034.37000		2.03437		2,060.25000	2.06025	2,034.370	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	2,927.68000		2.92768		2,910.00000	2.91000	2,927.680	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	2,903.71000		2.90371		2,886.16000	2.88616	2,903.710	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,053.56000		2.05356		2,079.57000	2.07957	2,053.560	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,072.86000		2.07286		2,099.00000	2.09900	2,072.860	8.43	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	2,879.87000		2.87987		2,862.45000	2.86245	2,879.870	8.43	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.00680		99.17160		7.99628	99.21466		8.39	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,783.65000		1.78365		1,804.29000	1.80429	1,783.650	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,559.65000		4.55965		4,537.23000	4.53723	4,559.650	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,798.80000		1.79880		1,819.54000	1.81954	1,798.800	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,532.46000		4.53246		4,510.14000	4.51014	4,532.460	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,814.03000		1.81403		1,834.87000	1.83487	1,814.030	8.26	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,505.37000		4.50537		4,483.15000	4.48315	4,505.370	8.26	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		8.26	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			7.81014		96.75804		7.80634	96.77780		9.47	0.00	0	11,157.00
R208	On 06/02/2014	Bond Future	6.74	Call	2.35000		0.00235		3.05000	0.00305	2.350	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,774.20000		5.77420		5,755.14000	5.75514	5,774.200	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	2.55000		0.00255		3.30000	0.00330	2.550	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,718.49000		5.71849		5,699.48000	5.69948	5,718.490	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	2.77000		0.00277		3.58000	0.00358	2.770	9.20	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,662.84000		5.66284		5,643.89000	5.64389	5,662.840	9.20	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.92293		94.64941		7.91893	94.66953		9.99	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	113.22000		0.11322		116.83000	0.11683	113.220	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,785.46000		8.78546		8,768.95000	8.76895	8,785.460	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	115.95000		0.11595		119.62000	0.11962	115.950	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,732.18000		8.73218		8,715.73000	8.71573	8,732.180	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	118.73000		0.11873		122.47000	0.12247	118.730	9.72	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,678.97000		8.67897		8,662.59000	8.66259	8,678.970	9.72	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.02711		95.98724		8.02258	96.00928		9.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,297.39000		3.29739		3,291.69000	3.29169	3,297.390	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,135.23000		2.13523		2,151.57000	2.15157	2,135.230	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,156.49000		2.15649		2,172.90000	2.17290	2,156.490	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,269.28000		3.26928		3,263.65000	3.26365	3,269.280	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,177.87000		2.17787		2,194.35000	2.19435	2,177.870	9.34	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,241.33000		3.24133		3,235.77000	3.23577	3,241.330	9.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future	8.28	Call	3,339.54000		3.33954	3,358.99000	3.35899		3,339.540	9.49	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,119.25000		2.11925	2,116.66000	2.11666		2,119.250	9.49	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.12805		94.00713	8.12352	94.02843			9.38	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,772.90000		1.77290	1,785.37000	1.78537		1,772.900	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,076.85000		5.07685	5,068.02000	5.06802		5,076.850	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,789.42000		1.78942	1,801.95000	1.80195		1,789.420	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,044.34000		5.04434	5,035.57000	5.03557		5,044.340	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,806.04000		1.80604	1,818.63000	1.81863		1,806.040	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,011.95000		5.01195	5,003.24000	5.00324		5,011.950	9.23	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	4,113.88000		4.11388	4,132.01000	4.13201		4,113.880	9.54	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,385.39000		2.38539	2,382.22000	2.38222		2,385.390	9.54	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.08554		75.44570	9.11174	75.25123			19.63	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	196.17000		0.19617	190.10000	0.19010		196.170	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,436.43000		4.43643	4,624.83000	4.62483		4,436.430	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	205.45000		0.20545	198.96000	0.19896		205.450	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,364.58000		4.36458	4,552.56000	4.55256		4,364.580	19.41	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	215.08000		0.21508	208.15000	0.20815		215.080	19.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,293.22000		4.29322	4,480.76000	4.48076		4,293.220	19.42	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.17686		73.30501	9.20383	73.10807			21.04	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	476.56000		0.47656	460.39000	0.46039		476.560	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,383.61000		11.38361	11,564.38000	11.56438		11,383.610	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	485.73000		0.48573	469.27000	0.46927		485.730	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,302.12000		11.30212	11,482.60000	11.48260		11,302.120	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	495.05000		0.49505	478.29000	0.47829		495.050	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,220.92000		11.22092	11,401.10000	11.40110		11,220.920	20.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,449.66000		1.44966	1,405.62000	1.40562		1,449.660	20.69	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,678.88000		6.67888	6,831.78000	6.83178		6,678.880	20.69	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,786.00000		2.78600	2,711.00000	2.71100		2,786.000	20.92	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,098.49000		4.09849	4,220.43000	4.22043		4,098.490	20.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,639.25000		4.63925	4,530.64000	4.53064		4,639.250	21.19	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,333.69000		2.33369	2,422.02000	2.42202		2,333.690	21.19	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,193.17000		5.19317	5,076.19000	5.07619		5,193.170	21.27	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,992.50000		1.99250	2,072.46000	2.07246		1,992.500	21.27	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,725.72000		5.72572	5,601.30000	5.60130		5,725.720	21.34	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,714.73000		1.71473	1,787.25000	1.78725		1,714.730	21.34	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,182.77000		6.18277	6,052.41000	6.05241		6,182.770	21.40	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,507.94000		1.50794	1,574.52000	1.57452		1,507.940	21.40	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.26195		74.34131	9.28955	74.14280			20.66	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,812.98000		3.81298	3,730.72000	3.73072		3,812.980	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,440.94000		5.44094	5,557.19000	5.55719		5,440.940	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,845.02000		3.84502	3,762.26000	3.76226		3,845.020	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,398.40000		5.39840	5,514.15000	5.51415		5,398.400	20.56	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,877.21000		3.87721	3,793.94000	3.79394		3,877.210	20.57	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,356.13000		5.35613	5,471.37000	5.47137		5,356.130	20.57	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.34405		72.29336	9.37258	72.09114			20.84	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,244.84000		4.24484	4,161.16000	4.16116		4,244.840	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,830.44000		6.83044	6,948.98000	6.94898		6,830.440	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,275.37000		4.27537	4,191.26000	4.19126		4,275.370	20.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.00	Put	6,785.97000		6.78597	6,904.08000	6.90408		6,785.970	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,306.02000		4.30602	4,221.47000	4.22147		4,306.020	20.73	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,741.73000		6.74173	6,859.40000	6.85940		6,741.730	20.73	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
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			161.78045		161.78045	161.78484	161.78484				0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	290.45000		0.29045	294.84000	0.29484		290.450		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	280.45000		0.28045	284.84000	0.28484		280.450		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	270.45000		0.27045	274.84000	0.27484		270.450		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 06/02/2014	Bond Future			128.64857		128.64857	128.65805	128.65805				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	341.43000		0.34143	331.95000	0.33195		341.430		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	351.43000		0.35143	341.95000	0.34195		351.430		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	361.43000		0.36143	351.95000	0.35195		361.430		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			131.16232		131.16232	131.16760	131.16760				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	1,827.68000		1.82768	1,822.40000	1.82240		1,827.680		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	1,837.68000		1.83768	1,832.40000	1.83240		1,837.680		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	1,847.68000		1.84768	1,842.40000	1.84240		1,847.680		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			8.92235		86.48466	8.93354	86.39966			17.67	0.00	0	21,529.00
R213	On 06/02/2014	Bond Future	8.29	Call	139.34000		0.13934	145.79000	0.14579		139.340		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,155.43000		5.15543	5,246.88000	5.24688		5,155.430		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	146.32000		0.14632	152.89000	0.15289		146.320		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,079.73000		5.07973	5,171.30000	5.17130		5,079.730		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	153.55000		0.15355	160.23000	0.16023		153.550		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,004.39000		5.00439	5,096.07000	5.09607		5,004.390		0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.01785		84.09771	9.02938	84.01163			18.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	458.98000		0.45898	456.48000	0.45648		458.980		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,753.44000		11.75344	11,837.02000	11.83702		11,753.440		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	467.76000		0.46776	465.18000	0.46518		467.760		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,672.52000		11.67252	11,756.02000	11.75602		11,672.520		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	476.67000		0.47667	474.02000	0.47402		476.670		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,591.85000		11.59185	11,675.28000	11.67528		11,591.850		0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.10799		85.28609	9.11968	85.20028			18.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/08/2014	Bond Future	8.84	Call	3,726.28000		3.72628		3,698.35000	3.69835	3,726.280	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,729.62000		5.72962		5,787.50000	5.78750	5,729.620	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,685.53000		5.68553		5,743.21000	5.74321	5,685.530	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,758.20000		3.75820		3,730.07000	3.73007	3,758.200	18.21	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,790.28000		3.79028		3,761.94000	3.76194	3,790.280	18.22	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,641.69000		5.64169		5,699.16000	5.69916	5,641.690	18.22	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.19637		83.00560		9.20856	82.91757		18.27	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,229.41000		4.22941		4,198.51000	4.19851	4,229.410	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,864.80000		6.86480		6,921.93000	6.92193	6,864.800	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,260.32000		4.26032		4,229.23000	4.22923	4,260.320	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,820.10000		6.82010		6,877.04000	6.87704	6,820.100	18.09	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,291.34000		4.29134		4,260.07000	4.26007	4,291.340	18.10	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,775.60000		6.77560		6,832.36000	6.83236	6,775.600	18.10	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.17580		76.35324		9.19195	76.22898		21.15	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	894.93000		0.89493		885.28000	0.88528	894.930	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,350.26000		2.35026		2,464.87000	2.46487	2,350.260	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	922.74000		0.92274		912.39000	0.91239	922.740	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,298.51000		2.29851		2,412.42000	2.41242	2,298.510	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	951.11000		0.95111		940.05000	0.94005	951.110	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,247.47000		2.24747		2,360.67000	2.36067	2,247.470	21.03	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.26455		74.08421		9.28117	73.95839		22.21	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,681.43000		2.68143		2,643.33000	2.64333	2,681.430	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,813.68000		4.81368		4,901.40000	4.90140	4,813.680	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,712.92000		2.71292		2,674.42000	2.67442	2,712.920	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,765.69000		4.76569		4,853.01000	4.85301	4,765.690	22.09	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,744.62000		2.74462		2,705.72000	2.70572	2,744.620	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,718.04000		4.71804		4,804.96000	4.80496	4,718.040	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			9.25651		98.73497		9.26767	98.62543			0.00	0	12,135.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	1,661.76000		1.66176		1,771.30000	1.77130	1,661.760		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	1,560.49000		1.56049		1,670.03000	1.67003	1,560.490		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	1,459.41000		1.45941		1,568.95000	1.56895	1,459.410		0.00	0	0.00
R248	On 08/05/2014	Bond Future			9.34837		95.62655		9.35986	95.51576			0.00	0	1,375.00
R248	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.04	Put	3,063.36000		3.06336		3,174.15000	3.17415	3,063.360		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.05	Put	2,961.23000		2.96123		3,072.02000	3.07202	2,961.230		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	Bond Future	9.06	Put	2,859.29000		2.85929		2,970.08000	2.97008	2,859.290		0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,522.15000		21,522.15000		21,635.96000	21,635.96000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.87710		4.87710		4.92310	4.92310		11.46	0.00	0	5.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	47.48150		0.04748		63.12730	0.06313	47.481	11.79	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	160.38150		0.16038		130.02730	0.13003	160.381	11.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	44.74550		0.04475		59.56040	0.05956	44.746	11.82	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	167.64550		0.16765		136.46040	0.13646	167.645	11.82	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	42.14290		0.04214		56.14880	0.05615	42.143	11.86	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	175.04290		0.17504		143.04880	0.14305	175.043	11.86	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.83870		4.83870		4.88790	4.88790		11.22	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	67.28630		0.06729		81.55800	0.08156	67.286	11.72	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	268.58630		0.26859		233.65800	0.23366	268.586	11.72	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	64.81410		0.06481		78.61360	0.07861	64.814	11.74	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	276.11410		0.27611		240.71360	0.24071	276.114	11.74	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	62.42330		0.06242		75.76070	0.07576	62.423	11.77	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	283.72330		0.28372		247.86070	0.24786	283.723	11.77	0.00	0	0.00

Total for Derivatives : **721,889,103.18** **44,733** **2 683 407.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.34985			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.77000		105.60088		6.77000	105.58147			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.52937			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.52500		106.16285		8.52500	106.13837			0.00	0	4,000,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	101.10100			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	101.21485			0.00	0	45,965,600.00
AB013	On 21/11/2018	Spot Bond			9.39000		97.22509		9.39000	97.20045			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.07000		103.74562		7.07000	103.72571			0.00	0	390,000,000.00
AB07	On 07/03/2014	Spot Bond			5.76500		108.04910		5.76500	103.66321			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	101.55206			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.64000		106.84266		8.64000	106.81771			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			0.90000		136.50519		0.90000	136.49340			217,980,000,000.00	242,200,000	252,200,000.00
ABCP13	On 07/12/2023	Spot Bond			2.41000		127.69925		2.41000	260.96486			0.00	0	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	101.08894			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	100.71517			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.13280			0.00	0	10,000,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	100.64573			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000		100.00000		0.00000	100.67425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.69312			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.88785			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.53000	108.34996		7.53000	108.32784			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.50270			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.01500	104.62687		7.01500	104.60694			0.00	0	100,000,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.05047			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33289			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.17085			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.23937			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.25996			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.49821			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.63699			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.17743			0.00	0	1,500,000,000.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.63408			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.00952			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	102.49147			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.35000	136.78183		5.35000	131.68874			541,420,000,000.00	101,200,000	101,200,000.00
ABLI03	On 15/03/2015	Spot Bond	3.11000	126.85262		3.11000	126.83400			238,226,000,000.00	76,600,000	76,600,000.00
ABLI04	On 11/10/2016	Spot Bond	2.85000	117.88518		2.85000	117.86877			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.50000	101.67519		4.50000	101.65665			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.91000	101.32198		5.91000	101.29945			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.04000	109.81050		11.04000	109.77791			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.25053			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.53085			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.58632			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.61540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS11		On 29/06/2019	Spot Bond	4.15000	110.67152		4.15000	110.65223			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	40.90721		100.00000	40.80591			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.15000	164.16273		2.15000	164.14298			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	155.20221		2.76000	155.18100			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.18000	165.79400		2.18000	165.77392			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.10000	169.85292		2.10000	169.83273			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	8.03625	73.29565		8.03625	73.28013			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	8.03625	73.29565		8.03625	73.28013			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.67000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.56233			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	90.76000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	89.75000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.02000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	87.08000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	86.47000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.26055			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.14191			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.12000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.55500	102.67214		6.55500	102.65395			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	86.43000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.26000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	86.70000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43306			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.06000	114.61804		7.06000	114.59608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02468			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	84.08000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.19000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.79000	92.49845		2.79000	100.25643			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.73000	99.29159		2.73000	147.85042			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.70000	111.91039		2.70000	193.65193			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	82.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.64000	91.78383		9.64000	91.75997			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	92.42000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.83742			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.63000			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		9.79000	106.04623		9.79000	106.01839			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		9.73500	106.46035		9.73500	106.43255			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.95500	90.59305		8.95500	90.57125			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	104.02000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.95000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.83000	105.74652		9.83000	105.71864			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	88.69000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.80063			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.34000	108.75435		8.34000	108.72981			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.72000	103.76116		6.72000	103.74222			0.00	0	580,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.95000	97.57625		8.95000	97.55278			0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.99000	94.77685		9.99000	94.75133			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.42000	107.07839		7.42000	107.05684			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.60000	131.17530		1.60000	128.63919			107,200,000,000.00	67,000,000	67,000,000.00
ABSI2	On 07/12/2023	Spot Bond		2.22000	129.63066		2.22000	264.91325			0.00	0	10,000,000.00
ABSI3	On 31/01/2017	Spot Bond		0.84000	123.51241		0.84000	126.25656			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.06000	123.66130		2.06000	126.13050			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	42.13113		100.00000	42.02680			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.22000	108.11068		11.22000	108.07809			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.56400			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.44379		100.00000	2.43774			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.60617			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.20399			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	14.56611		100.00000	14.53004			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.52184			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	60.92689		11.00000	60.90947			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	14.56611		100.00000	14.53004			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.17844			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.68741			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.75914			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.65540			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.67703			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.68654			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.80620			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.80620			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.80497			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.63811			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.80497			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.80742			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	86.97560			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.62592			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.49186			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.66411			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.68551			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.69414			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.67685			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.63813			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.40500	103.49769		9.40500	103.55682			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.58628			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.38500	108.84181		7.38500	99.79808			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.82112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.88374			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.59675			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	99.89157			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	80.48254			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.55225			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.61139			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.65535			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.16983			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.16983			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.89157			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.04407			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.63369			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.62850			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.73226			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.98800			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.73176			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.80988			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48784			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.70415			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.93019			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.52667			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.65797			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.55329			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.54374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.64430			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.25800			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.57500			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.56024			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58889			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.64257			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.61224			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.57760			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58715			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.47659		10.23000	103.44808			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.59652			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58194			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.81133			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.81273			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.54439			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.46500	102.26489		9.46500	102.23891			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63990			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.27292		1.75000	110.38468			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58628			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.58784			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61992			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.64134			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.59848			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.63706			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.61564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66274			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.80883			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.64562			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.02333			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.63706			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.62467			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.66133			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.67257			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.58179			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.59480			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.67525			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.66103			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70977			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.62420			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70293			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70549			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70977			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.74356			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.67558			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.67558			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	121.80600			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	122.68586			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.58132			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.57531			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.05737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.59162			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.59419			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.61992			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.58219			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.58132			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.64723			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.56411			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.80489			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.79166			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	10.05678		100.00000	10.03242			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.08438			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.20826			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.29076			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.01734			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.01942			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.02219			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.01770			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.97500	98.89016		7.97500	98.86892			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.02327			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.02731			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.44500	103.59325		8.44500	103.56959			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.43000	116.36567		9.43000	116.33621			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	58.25248		100.00000	58.10822			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.14000	111.25435		7.14000	111.23280		45,981,600,000,000.00	6,440,000,000	6,219,610,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	66.86853		100.00000	66.70654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04U		On 26/10/2029	Spot Bond	100.00000	14.10049		100.00000	14.06911			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.98000	152.85688		2.98000	152.83507			0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	4.85000	105.12285		4.85000	131.68277			257,535,000,000.00	53,100,000	63,100,000.00
ANG010		On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.77436			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.69676			0.00	0	0.00
ANG07		On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.66050			0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.13140			0.00	0	0.00
ANG09		On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.49283			0.00	0	0.00
ASN001		On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.73775			0.00	0	0.00
ASN002		On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.70307			0.00	0	0.00
BAR002		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.53837			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.41577			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.93500	106.27277		8.93500	106.24725			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.06631			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.05229			0.00	0	10,000,000.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.42326			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.86581			0.00	0	0.00
BAW18		On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.89372			0.00	0	0.00
BAW19		On 05/12/2020	Spot Bond	9.57000	101.18955		9.57000	101.16355			0.00	0	1,000,000,000.00
BAW2		On 02/10/2015	Spot Bond	7.02000	110.86673		7.02000	110.84572			0.00	0	500,000.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.40881			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.37044			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	6.99500	103.82134		6.99500	103.80174			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.79000	106.59333		8.79000	106.56814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.43471			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.92006		103.89484		10.92006	102.55173			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.80059		101.73070		10.80059	101.25706			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.84951		101.60807		10.84951	101.18962			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.57377			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.90032		101.38761		10.90032	101.10365			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.00807		100.04014		12.00807	99.95986			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.58793			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.58793			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.58800			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.17006		100.34892		11.17006	100.44205			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.08347		102.62435		11.08347	101.11727			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.80059		101.73070		10.80059	101.25706			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.05403		101.61164		11.05403	101.24427			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.27617		95.19537		10.27617	100.73185			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.55683			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.54463			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.54463			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.51408			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99799			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.49257		100.68274		10.49257	100.62804			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.56500		99.41854		11.56500	99.30684			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	11.49000		65.84413		11.49000	96.82731			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.50318			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		81.59726		12.22500	100.53659			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.53630			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.33500		64.77069		11.33500	96.75494			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.51963			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.53353			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.53353			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	100.51297			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.38845			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.54522			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.35009			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99799			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.54522			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.92006		103.96864		13.92006	102.69015			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.28164		101.09558		15.28164	101.05253			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.18196		100.97974		14.18196	100.88136			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.71292			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.71292			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.71292			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.74033			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		13.03330		100.00000	13.00857			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.73779		100.00000	19.68891			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.96360		100.00000	17.91912			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.08865		100.00000	11.06119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.09545	100.00000	11.06766				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.40670	100.00000	13.37350				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.61667	100.00000	11.58791				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		86.19866	100.00000	86.00669				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.05817				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.61559				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.63036				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		93.83033	100.00000	93.58974				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		89.46078	100.00000	89.24205				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.12000		103.90944	2.12000	170.64451				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.35000		96.66540	8.35000	139.76095				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.35000		98.01867	8.35000	140.10655				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.73500		97.16381	8.73500	97.14098				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.67653				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.24998				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	100.85746				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.60296				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		91.54229	100.00000	91.08911				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.02500		99.12397	8.02500	99.10242				0.00	0	307,500,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.90829				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00003				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00003				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00004				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	13.45509		100.00000	13.42177			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.43481			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.51425			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.54829			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.55964			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.69579			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.87730			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	10.53108		100.00000	10.50557			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	10.53108		100.00000	10.50557			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.61749			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.66975			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.68399			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.34000	104.36687		8.34000	104.34332			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.72671			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80247			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.04070		100.00000	6.02574			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.04070		100.00000	6.02574			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.34000	106.68908		6.34000	106.67098			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.62958			0.00	0	10,000,000.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.80515			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.34670			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.70335			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.96557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.13995			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.95538			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.00998			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.10916			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.52139			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.19981			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	40.93820		100.00000	40.83568			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	13.65689		100.00000	13.62308			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.21161			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.81500	107.48231		6.81500	107.46243			0.00	0	10,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.44000	114.26723		9.44000	114.23811			0.00	0	600,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.78275			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.90143			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.09000	105.10359		9.09000	105.07779			0.00	0	680,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.24500	104.55176		11.24500	104.52017			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	102.14254			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.49500	105.65846		11.49500	105.62637			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.45192			0.00	40,000,000	40,000,000.00
CBL16	On 18/05/2017	Spot Bond		9.33000	101.97833		9.33000	101.95263			0.00	0	40,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.51395			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.93500	101.04998		11.93500	101.01815			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.48599			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.93438			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.38769			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.28000	93.68626		10.28000	93.66031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	10.18000		115.27614	10.18000	115.24469				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.03000		111.36828	10.03000	111.33834				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.37000		116.16857	9.37000	116.13919				0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.24120				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.69000		104.49732	11.69000	104.46454				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.55259				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.66680				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	99.96604				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.96099				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.07234				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.09394				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.14344				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.11989				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.24435				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.81147				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.45273				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		95.33679	100.00000	94.84536				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		95.33679	100.00000	94.84536				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		95.33679	100.00000	94.84536				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.65543				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		95.33679	100.00000	94.84536				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.90482				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.88769				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.57379	10.11000	100.54639				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.88769				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.28299			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		115.49597		2.76000	115.48027			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		112.48074		3.14000	115.49168			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.26815		8.25000	103.24509			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	100.88769			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.88769			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		120.57541		3.10000	115.08725			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.27450		2.40000	114.80220			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.94373			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.14085			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.14280			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.12000		103.21254		8.12000	103.18998			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.14805			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.14589			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.01904			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.01817			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.17000		103.35692		8.17000	103.33419			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.17000		103.35692		8.17000	103.33419			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	8.22000		102.19165		8.22000	102.16904			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.67274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.74710			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.06618			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.06618			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	82.20899		100.17539	81.86312			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.95863			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.25266			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.68284			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.04719			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.12003			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.82075		9.35000	103.79498			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.82075		9.35000	103.79498			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.04705			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.05015			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	101.77015			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.62868			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.73461			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.45286			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.45286			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.45286			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.45286			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.45286			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.46506			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.48521			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.48521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.48521			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.48521			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.48521			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.48859			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.26500	104.67538		9.26500	104.64919			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.12137			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.58934			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.58934			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.80518			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77224			0.00	20,000,000	10,000,000.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.63476			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61134			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60706			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62518			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.11332			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.27974			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62344			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	104.86558			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84003			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.53095			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.45090			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.58991			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68840			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68840			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.68840			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.37220			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.97842			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85385			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56292			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55618			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.46640			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55618			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.33106			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.72205			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48823			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48823			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48027			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	102.34828			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	101.46411			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.92000	94.10430		10.92000	94.07667			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.44000	95.73766		11.44000	95.70824			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.72002			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.42723			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.94065			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.78062			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	106.36749		8.80500	101.97102			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.62420			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.93999			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	100.65589			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.66873			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.71830			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.67558			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96485			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96485			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96485			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.75929			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.49944			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.01537			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45686			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	100.50680			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85799			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.84356			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.97701			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.79754			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.59309			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.69438			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85953			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.34885			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.50292			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.44515			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.87606			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.42010			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.71739			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.19458			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.29696			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	100.89204			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		100.00000	5.46543		100.00000	5.43704		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond		7.01000	37.49843		7.01000	38.11057			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	143.35608			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		8.73500	97.16381		8.73500	130.15101			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.35000	31.85919		8.35000	139.76095			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.35000	32.26070		8.35000	140.10655			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.80423			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	87.69995			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.22802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.22802			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.68136			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.63292			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64250			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63706			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.94065			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.57360			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.22209			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.67000	111.70234		8.67000	108.24445			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.79000	101.91642		8.79000	101.89234			0.00	0	713,900,000.00
COJ05	On 05/06/2023	Spot Bond		10.19000	113.56089		10.19000	113.52988			0.00	0	2,000,000.00
COJ06	On 09/12/2015	Spot Bond		8.02000	106.07507		8.02000	106.05216			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.78000	108.64127		9.78000	108.61262			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.23000	96.17726		10.23000	96.15090			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.08000	96.85385		11.08000	96.82515			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.08000	89.70683		11.08000	89.68027			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.99128			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.03164			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93724			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.45645			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.86335			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.44805			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.64000	89.63151		12.64000	89.60118			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.12319		100.00000	11.09565			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.98498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond		8.06500	98.38950		8.06500	98.36802			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.24596			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.40775			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79850			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	103.03531			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.18378			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.84186			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.48149			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.50566			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		6.90000	119.15272		6.90000	119.13052			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.40500	109.18006		8.40500	109.15564			0.00	0	4,110,000,000.00
DV23	On 27/02/2023	Spot Bond		8.86000	111.02443		8.86000	110.99828			0.00	0	9,430,000,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.64994			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.67986			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.03986			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.03500	133.71962		8.03500	133.69099			0.00	0	1,807,250,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	104.87317			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	104.35253		0.10000	131.36592			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.16000	116.10627		2.16000	116.09224			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.17000	103.65283		2.17000	103.64028			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.26000	102.53208		2.26000	102.51951			0.00	0	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond		9.68000	109.28471		9.68000	103.98613			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.53000	109.97320		9.53000	109.94492			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.13000	101.65891		10.13000	101.63116			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.71000	90.40835		10.71000	94.53592			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.14308			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.42659			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.64431			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.21370			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.99346			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	78.94737		100.00000	78.60262			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	93.05472		100.00000	92.83049			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond		100.00000	83.54963		100.00000	83.36398			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.16715		3.00000	128.14872			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.08000	103.12336		11.08000	103.09266			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.83177			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.87651			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.25614			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.85500	85.01668		9.85500	98.38894			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.30084			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.03303			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.35301			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.23963			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.20847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.37917			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.33857			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.14364			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.17861			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.11297			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.16507			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.10255			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.14598			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.55000		104.87392		6.55000	104.85535			0.00	0	400,000,000.00
ES18	On 20/04/2018	Spot Bond	7.64000		108.10791		7.64000	108.08564			252,120,000,000.00	33,000,000	17,738,381,300.00
ES23	On 25/01/2023	Spot Bond	8.52500		109.06590		8.52500	109.04116			0.00	0	24,120,000,000.00
ES26	On 02/04/2026	Spot Bond	8.94500		94.36545		8.94500	94.34276			0.00	0	8,435,028,000.00
ES33	On 15/09/2033	Spot Bond	9.72000		83.35468		9.74500	83.14884			17,622,360,000,000.00	1,813,000,000	51,064,400,000.00
ES42	On 25/04/2042	Spot Bond	9.92000		88.66640		9.92000	88.64283			150,784,000,000,000.00	15,200,000,000	28,900,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.07369			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.06866			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.47163			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.89955			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.08703			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.17472			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.46291		100.00000	12.43272			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.12826		100.00000	12.09888			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.63636			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.66454			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.72083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.77701				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.02000		104.41641	7.02000	104.39650				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.33500		97.50241	9.33500	97.47797				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.68898				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.68891				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	99.88760				0.00	0	20,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	102.05272				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.13500		104.23777	11.13500	104.20675				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.12666				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.16000		124.40505	2.16000	125.22461				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.25000		129.32338	2.25000	264.28507				0.00	0	20,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.50000		98.03078	2.50000	104.22470				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.71000		99.52380	2.71000	148.19626				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.59000		113.72763	2.59000	196.79711				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.33000		114.17904	7.33000	114.15634				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.00000		59.00476	8.00000	58.30884				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49000		37.68411	9.49000	36.77615				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.44200	9.72000	35.50295				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.29226				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.70370				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.08095				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.88575				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.65424				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.65424				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	101.25118				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.62486			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76792			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.92837			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65549			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72644			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.22741			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.04004		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.04004		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.91418			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70977			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67301			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.63566			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	100.69694			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.03219		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	100.74562			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.93521			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.90554			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	12.79050		100.09221	12.75881			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.62592			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.56898			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.76419			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.86268			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.51504			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.58626			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.70904			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	100.71773			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.64938			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.65846			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.88433			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.68941			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.67269			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.64562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond		13.22500	54.66586		13.22500	54.64611			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.60449			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.60535			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.93201			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.63620			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.74500	88.33717		3.74500	91.37740			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.66702			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.66702			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.27427			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45686			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.84935			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.93756			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.62420			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.60792			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.78887			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.72428			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.33341			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.76820			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.90601			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.84186			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.65161			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.02526			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.54380			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.89347			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.97978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.71158			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.70733			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.02909			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.59925			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.71298			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.40000	120.04715		3.40000	116.23309			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.72113			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.72891			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	109.95343		3.38000	116.39638			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.18000	99.22843		1.18000	121.50661			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.40000	106.97792		3.40000	116.23309			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.16000	104.92312		2.16000	122.99329			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.23000	103.93395		2.23000	126.53416			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.95017			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.41336			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.02477			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04365			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.62078			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.71599			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	104.84546			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.84378			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.81100			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.67814			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.94917			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.67728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.77925			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.20397			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	92.00127			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.03319		100.00000	9.01083			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	15.26871		100.00000	15.23090			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.30000	142.69267		4.30000	142.66713			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.89804			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.91982			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.27204			0.00	0	10,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.41097			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.88952			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.36850			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.53837			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	100.00000		0.00000	84.39485			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		100.00000	1.73686		100.00000	100.00000			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		100.00000	8.61126		100.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.76000	124.23124		2.76000	253.87528			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.26000	129.22114		2.26000	264.07608			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.98000	122.10944		2.98000	249.53772			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.89601		2.53000	123.58677			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.59625			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	127.79615		2.06000	122.27384			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01896			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.27198			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.48781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond	2.90500	92.19223		2.90500	92.17934			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	15.86580		104.97509	15.82477			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	20.01042		101.07593	19.96039			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	12.16588		100.44759	12.13563			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.62795			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	18.40768		100.76967	18.36178			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	104.11911		2.42000	104.10582			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	100.30980			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.46000	95.53325		2.46000	103.54668			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.29901			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.49000	95.25279		2.49000	104.32583			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.15653			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.46000	127.19675		2.46000	329.34094			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.40943			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.47008			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.37933			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.30851			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.05831			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.94569			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.54114			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.23613			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.97000	104.82900		5.97000	104.81196			0.00	0	127,500,000.00
FRX15	On 14/03/2015	Spot Bond	6.24000	105.85192		6.24000	105.83396			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond		7.24000	104.63545		7.24000	104.61490			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.83000	105.10103		7.83000	105.07873			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.06500	111.43353		8.06500	111.40933			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.68500	103.08236		8.68500	103.05815			0.00	0	50,000,000.00
FRX20	On 01/10/2020	Spot Bond		8.97000	101.60475		8.97000	101.58026			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.64000	91.78383		9.64000	91.75997			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.77000	107.72512		9.77000	107.69690			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.56000	95.65166		10.56000	95.62492			0.00	0	31,510,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.59500	78.65456		10.59500	78.63226			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.49856			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.52542			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.54714			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.55582			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.57747			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.61213			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.63811			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.75055			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.55858			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.21184			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.14000	103.60107		9.14000	103.57563			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	101.21476			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.60293			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.16767			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.89779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRD01U	On 28/01/2014	Spot Bond	100.00000		98.38275		100.00000	98.11828			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.18201			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.23534			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.89614			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.89367			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.88891			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.88302			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.87482			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	100.80564			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	102.02178			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.10948			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.72813			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.33629			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.76170			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	100.39955			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.57785			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.86924			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.01688			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.72467			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.41351			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.48748			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.30257			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.18548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.01776				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.70578		101.28570	7.70578	102.65528				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.01873				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.05882		101.28190	8.05882	108.65492				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.01998				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.50949		101.28088	8.50949	106.53565				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.02150				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.07210				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.12493				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.12966				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.17500		112.47556	8.17500	107.58668				0.00	0	2,932,600,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000		131.59727	2.03000	268.93359				0.00	0	10,300,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.01000		134.62835	2.01000	269.36103				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.69000		100.50402	9.69000	95.86506				0.00	0	1,320,700,000.00
HWAY35	On 31/07/2035	Spot Bond	9.66000		100.70645	9.66000	96.06748				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000	35.03668	100.00000	34.94992				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	9.09402	100.00000	9.07150				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	55.82144	100.00000	55.68321				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	26.54898	100.00000	26.48325				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	14.71684	100.00000	14.68039				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	10.00811	100.00000	9.98387				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000	109.96409	1.85000	109.95184			123,765,000,000,000.00	66,900,000,000	90,789,000,000.00	
I2038	On 31/01/2038	Spot Bond	2.30000	107.34653	2.30500	107.23425			94,714,000,000,000.00	41,180,000,000	49,910,000,000.00	
I2046	On 31/03/2046	Spot Bond	2.42000	104.78877	2.42000	104.77541			155,848,000,000,000.00	64,400,000,000	76,690,000,000.00	
I2050	On 31/12/2050	Spot Bond	2.32000	113.28466	2.32000	113.27048			0.00	0	20,230,000,000.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	92.10000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.22000	107.11003	7.22000	107.08905			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.73213			0.00	62,500,000	30,000,000.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.79651			0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.74202			0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	6.91000	107.68986	6.91000	103.33813			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	7.72000	106.84559	7.72000	106.82323			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.49000	108.68793	8.49000	108.66297			0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	6.84000	106.68074	6.84000	102.50124			0.00	0	0.00	
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00001			0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.10875			0.00	0	0.00	
IBL26	On 18/08/2014	Spot Bond	4.15000	113.60424	4.15000	113.58459			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.54000	105.19765	7.54000	105.17650			0.00	0	47,200,000.00	
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.31747			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.40270			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond		1.00000	105.64651		1.00000	125.66704			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.13000	104.48414		2.13000	125.49561			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.92890			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.05069			0.00	0	10,000,000.00
IBL39	On 02/04/2018	Spot Bond		8.16000	104.78827		8.16000	104.76525			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.75456			0.00	0	10,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.47214			0.00	0	20,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.16024			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.76500	97.68977		8.76500	97.66675			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.26500	91.04157		9.26500	91.01880			0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.97864			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.24000	99.08533		8.24000	99.06334			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.31500	103.26410		9.31500	103.21216			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.83993			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.83459			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.48000	99.30577		7.48000	99.28595			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.54500	98.20155		8.54500	98.17922			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00312		100.00000	0.00312			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.98422			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.98350			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.93000	99.14257		8.93000	99.11878			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.29724		5.00000	101.28350			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.29724		5.00000	101.28350			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	99.87929		5.00000	99.86589			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.29724		5.00000	101.28350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.43245		4.00000	101.42136			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.26578			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.20720			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.49739			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.28676		9.20000	110.25951			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.44979			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.44979			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.35307			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.03569		100.00000	8.01579			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.96880			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.26268			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.15302			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.22000	102.81099		9.22000	102.78540			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.92195			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.06658			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.64330			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.01208			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.46764		100.00000	6.45197			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
INA404	On 21/01/2014	Spot Bond	5.25000	95.01188		5.25000	99.92813			0.00	0	0.00
INA405	On 28/01/2014	Spot Bond	5.25000	99.91377		5.25000	99.82769			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.25000	99.81336		5.25000	99.72746			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.25000	99.71315		5.25000	99.62742			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.35000	99.60581		5.35000	99.51863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA409		On 25/02/2014	Spot Bond		5.35000	99.50412	5.35000	99.41712			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond		5.35000	99.40263	5.35000	99.31581			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond		5.45000	99.28839	5.45000	99.20015			0.00	0	0.00
INA414		On 01/04/2014	Spot Bond		5.45000	98.98023	5.45000	98.89254			0.00	0	0.00
INA415		On 08/04/2014	Spot Bond		5.50000	98.86776	5.50000	98.77946			0.00	0	0.00
INA416		On 15/04/2014	Spot Bond		5.50000	98.76476	5.50000	98.67665			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond		0.00000	100.00000	0.00000	101.25268			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.04351			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.48903			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond		10.92006	102.94238	10.92006	101.98156			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond		10.92006	100.82911	10.92006	100.72218			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.62480			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond		0.00000	100.00000	0.00000	101.12165			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.61184			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	101.96976	6.50000	101.95184			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.68840			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.37282			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.98239			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.98239			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.08775			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond		0.00000	100.00000	0.00000	101.18915			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond		0.00000	100.00000	0.00000	97.72311			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.84069			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.62266			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.12526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13400			0.00	200,000,000	100,000,000.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.16436			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.80437			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.51395			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.59603			0.00	0	0.00
ING229	On 17/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.27975			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.96096			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.86548			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.49536			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.53721			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.64413			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.09048			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	101.71425		100.00000	101.46185			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.51408			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.75881			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.83629			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.14521			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.14839			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.15055			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.23000	104.00498		8.23000	103.98194			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.46500	107.78004		6.46500	103.29418			0.00	0	100,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.83039			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.64000	106.63907		8.64000	106.61416			0.00	0	70,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.27899			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.21154			0.00	0	10,000,000.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.29836			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.63698			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.40000	103.68910		8.40000	103.66567			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.72297			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.01003			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.22000	96.63290		3.22000	116.06210			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.89000	96.28415		3.89000	129.31711			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.40348			0.00	0	10,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.17094			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.17442			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.85163			0.00	0	10,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.52862			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.85000	89.68817		3.85000	90.45640			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.85000	89.61340		3.85000	96.71570			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.92289			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.52158			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.64330			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.83500	109.32946		11.83500	109.29474			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.76491			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.89000	95.26233		3.89000	129.31711			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.90322			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.06011			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.00872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA404	On 23/01/2014	Spot Bond		5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond		5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond		5.25000	99.67027		5.25000	99.59888			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.35000	99.57673		5.35000	99.48960			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond		5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond		5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond		5.45000	99.25896		5.45000	99.17077			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond		5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond		5.50000	98.83831		5.50000	98.75007			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.38108			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.54385			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.89410			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.46875			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.26636			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.63643			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.86921			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.89032			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.11629			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.86976			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.04897			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.18676			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.91720			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.14848			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15173			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14198			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01763			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.85942			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.62231			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.19679			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.95461			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.74333			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	93.12777		100.00000	92.90391			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	88.46154		100.00000	88.03828			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	76.35983		100.00000	76.20042			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.83490			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	54.28953		100.00000	44.58954			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.31639			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	15.59979		100.00000	15.56200			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.11874			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	60.52746		100.00000	60.38083			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	61.95957		100.00000	61.80948			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	63.14946		100.00000	62.95230			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.01080			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.87712			0.00	0	45,861,600.00
KW01	On 31/10/2027	Spot Bond		8.73000	140.85350		8.73000	140.82026			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.85908			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.63170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.82296			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.74000		100.15385		8.74000	100.13057			0.00	0	80,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.89000		69.42734		8.89000	97.98783			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.41500		102.79457		9.41500	102.76887			228,098,146,500.00	24,227,100	44,227,100.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.09389			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.72000		101.11857		10.72000	101.08957			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.19906			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.37184			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.47204			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.59216			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.85568			0.00	0	1,900,000,000.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.18338			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond	0.00000		100.00000		0.00000	99.91347			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.66877			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.34506			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.96339			0.00	500,000,000	500,000,000.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		82.20721		100.00000	82.02247			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		54.15132		100.00000	54.04859			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		60.52746		100.00000	60.38083			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.60391			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		94.80519		100.00000	94.55959			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		56.60112		100.00000	56.45939			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.75720			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.39829			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.08913			0.00	0	60,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.48688			0.00	0	150,000,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01510			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.76257			0.00	0	20,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.46594			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.34733			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.74138			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.65931			0.00	0	30,000,000.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.05169			0.00	0	2,500,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.08261			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.17758			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.84971			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	98.38275	100.00000	98.11828				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	99.72155	100.00000	99.46715				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	84.95087	100.00000	84.75998				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	56.07049	100.00000	55.89154				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	44.38964	100.00000	44.28211				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	14.49406	100.00000	14.45817				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	35.38588	100.00000	35.29826				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.68500	103.85532		8.68500	103.83106			0.00	0	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.78274			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.72462			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.65479			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.81440			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.82854			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.89919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.27585			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.28934			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.97500	104.02019		7.97500	103.99785			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.75500	102.74107		8.75500	102.71675			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.60500	102.67720		9.60500	102.65058			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.78000	103.94163		5.78000	103.92536			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.55146			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.57315			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.61500	103.67896		9.61500	103.65161			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.22000	104.96440		7.22000	104.94383			0.00	0	4,832,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.99853			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.90000	100.93216		8.90000	100.90802			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.55633		100.00000	9.53267			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.95525			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.60000	100.88804		8.60000	100.86470			0.00	0	170,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.88500	101.79241		6.88500	101.77381			0.00	0	90,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.32000	103.03295		7.32000	103.01249			0.00	0	980,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.54500	104.92715		8.54500	104.90290			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.82182		100.89771	6.80517			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.91142		100.61875	6.89458			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	101.14887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.16752			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.18790			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.20642			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.21553			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.32704			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.45685			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.28583		100.00000	0.28514			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.28583		100.00000	0.28514			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.08000	96.53394		9.08000	96.51026			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.17000	99.35738		7.17000	99.33836			0.00	0	55,118,100.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.12291			0.00	300,000,000	100,000,000.00
NBK11A		On 28/11/2020	Spot Bond	9.13500	100.25730		9.13500	100.23256			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.85778			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.16115			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.60388			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.31514			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.27130			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90701			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.88478			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.92000	109.29061		6.92000	109.27008			0.00	0	800,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.02408			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.60500	116.44401		8.60500	116.41691			0.00	0	30,000,000.00
NBK4		On 28/10/2024	Spot Bond	10.90500	32.81926		10.90500	32.80996			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.37000	105.19282		7.37000	105.17191			0.00	0	0.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.01802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000	0.00000	100.01894				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.70000		107.18977	6.70000	103.02252				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.57892				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.67000		106.42328	7.67000	106.40116				0.00	0	10,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.51909				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.12771				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.43535				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.28081				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.11893				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.97125				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000	0.00000	87.47131				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.91676				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	99.89331				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	99.88288				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000	0.00000	99.85615				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.16460				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000	0.00000	83.62448				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.73629				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.67446				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.31144				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.30280			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.60129			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.56662			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.23281			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.54536			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.53236			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.53193			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.17000	107.26423		8.17000	107.24052			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.96043			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.11166			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		6.01500	108.59576		6.01500	104.14108			0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.23713			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.99000	113.54136		11.99000	113.50485			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.97128			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.40225			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.73728			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.14743			0.00	0	10,000,000.00
NILB10	On 08/12/2016	Spot Bond		2.27000	160.52778		2.27000	160.50797			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.66500	107.97580		8.66500	103.27915			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.62333			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.29500	106.97539		9.29500	107.10789			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.06422			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.19158			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.00873			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.99884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.03975			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.49500	106.97877		9.49500	108.24233			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.08069			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.03980			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.06428			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.69500	106.98238		9.69500	107.10985			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.14608			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.09704			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.08062			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.39077			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.29126			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.11331			0.00	100,000,000	100,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.67000	109.29273		6.67000	103.74807			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.42500	116.74367		8.42500	116.71720			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.86000	123.15037		8.86000	123.12087			0.00	0	750,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.16500	165.88781		2.16500	165.86780			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.41000	124.23481		9.41000	124.20344			0.00	0	315,200,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.01728			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.01680			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.77923			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.46279			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.56778			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.54745			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.15453			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.48849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.64987	100.00000	17.60711				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		25.95354	100.00000	25.88928				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.45000		106.16469	6.45000	106.14617				0.00	0	3,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		10.50557	100.00000	10.48012				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	94.14000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		40.09598	100.00000	39.99668				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	99.94722				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.63801				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	103.27658				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.16510				0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.02507				0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.89612				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.51557				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.86537				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.87425				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.57992				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.56956				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.64114				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.60345				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.58181				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.67720				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.63166				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.60439				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.71704				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.66454				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.63072			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.44500			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.49150			0.00	0	20,000,000.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.51243			0.00	0	20,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.55892			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.75884			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.80533			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.20585			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.80923			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.22000		109.31414		6.22000	109.29565			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.63500		96.48642		5.63500	96.47161			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.15000		38.61320		8.15000	38.60473			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.21000		116.01585		6.22000	115.97964		2,944,179,009,000,000.00	74,102,900,000	43,685,799,900.00	
R158	On 15/09/2015	Spot Bond	6.22000		115.99926		6.22000	115.97964			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.12000		90.56677		6.12000	90.55169			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.22000		122.28719		6.22000	122.26651			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.05000		85.42177		6.05000	85.40771			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.32000		117.96380		8.33000	117.85000		4,349,463,040,000,000.00	22,772,000,000	42,088,850,000.00	
R187P	On 21/12/2026	Spot Bond	8.07000		36.00429		8.07000	35.99647			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.99000		33.62346		7.99000	33.61622			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.76000		274.80346		1.76000	274.77332		3,872,000,000,000.00	2,200,000,000	27,931,200,000.00	
R201	On 21/12/2014	Spot Bond	5.26000		103.82983		5.26500	103.81050		32,438,420,000,000.00	6,167,000,000	98,443,000,000.00	
R202	On 07/12/2033	Spot Bond	2.10000		211.61872		2.10000	211.59358		14,595,905,520,000.00	6,950,431,200	55,010,900,000.00	
R2023	On 28/02/2023	Spot Bond	8.04000		101.22355		8.03000	101.26449		1,095,168,600,000,000.00	36,215,000,000	47,982,600,000.00	
R203	On 15/09/2017	Spot Bond	7.05000		106.72282		7.04000	106.73483		3,548,652,045,000,000.00	03,354,900,000	00,872,700,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Spot Bond		8.91000	92.01473		8.91000	92.10012			593,406,000,000,000.00	66,600,000,000	54,892,100,000.00
R2037	On 31/01/2037	Spot Bond		9.18000	93.32748		9.18000	93.30472			2,304,271,800,000,000.00	51,010,000,000	77,405,000,000.00
R204	On 21/12/2018	Spot Bond		7.35000	103.33285		7.33500	103.37433			3,273,087,741,000,000.00	45,318,060,000	36,666,494,100.00
R2048	On 28/02/2048	Spot Bond		9.24500	98.35584		9.24500	98.33129			4,059,864,092,000,000.00	39,141,600,000	92,260,700,000.00
R207	On 15/01/2020	Spot Bond		7.62500	98.36323		7.61500	98.38974			1,967,640,400,000,000.00	58,051,200,000	37,297,133,300.00
R208	On 31/03/2021	Spot Bond		7.78500	96.48315		7.78000	96.48911			2,684,447,265,195,000.00	44,823,027,000	96,117,290,600.00
R209	On 31/03/2036	Spot Bond		9.06500	75.23136		9.09000	75.02677			3,137,938,416,578,000.00	46,159,781,200	44,588,990,600.00
R210	On 31/03/2028	Spot Bond		1.99000	161.31636		1.99000	161.29767			497,500,000,000.00	250,000,000	27,218,700,000.00
R211	On 31/01/2017	Spot Bond		0.30000	128.27952		0.30000	128.27059			2,246,700,000,000.00	7,489,000,000	26,769,000,000.00
R212	On 31/01/2022	Spot Bond		1.56000	130.78611		1.56000	130.77256			85,956,000,000,000.00	55,100,000,000	00,526,300,000.00
R213	On 28/02/2031	Spot Bond		8.90000	86.23893		8.91000	86.14191			1,698,298,000,000,000.00	90,820,000,000	33,223,400,000.00
R214	On 28/02/2041	Spot Bond		9.17000	76.02044		9.17000	76.00162			4,968,581,100,000,000.00	41,830,000,000	88,833,000,000.00
R225C	On 15/03/2014	Spot Bond		5.12500	99.27516		5.12500	99.26132			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.23500	96.72856		5.23500	96.71476			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.28000	93.17260		6.28000	93.15669			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.12000	90.56677		6.12000	90.55169			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.04000	88.02409		6.04000	88.00962			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.05000	85.42177		6.05000	85.40771			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.32000	97.86048		5.32000	97.84652			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.27000	95.36632		5.27000	95.35270			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.19000	91.75182		6.19000	91.73645			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.06000	89.21226		6.06000	89.19763			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.04000	86.62918		6.04000	86.61502			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.10000	83.94719		6.10000	83.93334			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.01500	79.03686		7.01500	79.02189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond		7.06500	76.21444		7.06500	76.19990			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.34000	72.75692		7.34000	72.74251			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.32000	70.24781		7.32000	70.23394			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.30000	67.83832		7.30000	67.82496			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.29000	65.48676		7.29000	65.47388			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.57500	62.08019		7.57500	62.06751			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.55500	59.89443		7.55500	59.88223			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.70000	57.11986		7.70000	57.10801			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.67000	55.12814		7.67000	55.11674			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.64000	53.22126		7.64000	53.21030			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.61000	51.39521		7.61000	51.38467			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.57000	49.69122		7.57000	49.68108			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.53000	48.06228		7.53000	48.05252			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.27000	43.00934		8.27000	42.99977			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.23000	41.47502		8.23000	41.46583			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.19000	40.01083		8.19000	40.00201			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.15000	38.61320		8.15000	38.60473			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.11000	37.27876		8.11000	37.27061			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.07000	36.00429		8.07000	35.99647			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.03000	34.78681		8.03000	34.77929			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.99000	33.62346		7.99000	33.61622			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.95855			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14585			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.23651			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.19274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.08579			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.92955		100.00000	14.89339			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.37676		100.00000	4.36616			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.77587			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.83541			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.40219			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.77284			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.02527			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.46011			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.01741			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.13350			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.90941			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.44782			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.79848			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.28843			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.08856			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.98763			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.89864			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	102.23169			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.60278			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.54892			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.26976			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.26976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.70021			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.78414			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.12165			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	108.22357		12.35000	108.18833			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.95032			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.96956		100.00000	13.93572			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.86578			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.30389			0.00	0	0.00
RP023		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.16110			0.00	0	0.00
RP025		On 21/01/2015	Spot Bond	100.00000	51.32710		100.00000	100.00000			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.14975			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.28282			0.00	900,000,000	300,000,000.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.64354		100.00000	1.63947			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	8.91541		100.00000	8.89334			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	16.41495		100.00000	16.37518			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	12.98009		100.00000	12.96418			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	20.54661		100.00000	20.49683			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	102.56109			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	99.63872			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	9.08000	107.17005		9.08000	107.14391			0.00	0	630,000,000.00
RW23		On 10/12/2023	Spot Bond	9.28000	92.76375		9.28000	102.54565			0.00	0	0.00
RW28		On 10/12/2028	Spot Bond	10.06000	85.20259		10.06000	102.57220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.43439			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.47000		110.16582		7.47000	110.14349			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.15887			0.00	0	20,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.09000		103.17838		9.09000	103.15318			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	99.96247			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.70773			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	99.82593			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.94084			0.00	0	55,866,900.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.94231			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.37000		104.37870		7.37000	104.35783			0.00	0	1,200,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.93500		100.53242		8.93500	100.50829			0.00	0	420,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.90000		136.71349		1.90000	132.98162			352,640,000,000.00	185,600,000	215,600,000.00
SBN27	On 15/09/2015	Spot Bond	7.68000		113.61349		7.68000	113.58985			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.54000		113.83923		7.54000	113.81597			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.47000		113.95234		7.47000	113.92926			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.44000		102.33692		8.44000	102.31356			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.61500		113.71822		7.61500	113.69475			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.58000		113.77467		7.58000	113.75130			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.63640			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.63587			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.67200			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.35020			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.09000		105.50423		8.09000	105.48112			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.28546			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.36653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.53850			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.55820			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.43000		104.76103		9.43000	104.73451			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.98000		102.34916		9.98000	102.32162			0.00	0	10,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.36108			0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.74710			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.32684			0.00	0	10,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.06586			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.82500		101.61298		8.82500	101.58874			0.00	0	160,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		7.27797		100.00000	7.24118			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.03000		95.19336		9.03000	95.17014			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.48000		96.78694		9.48000	96.76218			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.40000		109.35284		7.40000	109.33089			0.00	0	80,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.29000		128.91503		2.29000	263.45027			0.00	0	20,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.00000		104.39682		1.00000	125.66704			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	106.06000			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		9.43860		100.00000	9.41522			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.04916		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.57000		110.18954		1.57000	123.59328			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.96976		6.50000	101.95184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.70112			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.42007			0.00	1,200,000,000	400,000,000.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.05945			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.07000		99.63942		9.07000	99.61514			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.80505			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.20723			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.53399			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.48767			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.88746			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.03242		100.00000	10.00811			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.75405			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.52000		109.04466		7.52000	109.02279			0.00	0	1,322,020,000.00
SLI3	On 15/08/2023	Spot Bond	8.93500		102.28153		8.93500	102.88190			385,473,770,000.00	43,142,000	43,142,000.00
SNT01	On 15/09/2017	Spot Bond	8.44000		102.33692		8.44000	102.31356			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.15868			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.10686			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.23067			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.11524			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.81704			0.00	0	31,532,500.00
SSA01	On 28/06/2016	Spot Bond	8.14000		103.87778		8.14000	103.85501			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.30110			0.00	4,500,000,000	1,500,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.28381			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.02051			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.46000		95.66762		9.46000	95.64333			0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.99163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.50887			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.88932			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.38800	88.52909		9.38800	88.50679			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.45000	88.23847		9.45000	88.21610			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.51000	102.71203		6.51000	102.69396			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.87500	92.72015		8.87500	92.69792			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66876			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.22000	103.01569		8.22000	102.99277			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.12000	114.52028		7.12000	114.49816			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.60000	101.76161		2.60000	102.13626			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.28500	99.56036		8.28500	99.53815			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.76567			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.38311			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.06219			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.75000	106.34718		9.75000	106.31937			0.00	0	5,000,000,000.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.87046			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.89382			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.63202			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.14000	76.90397		10.14000	77.48733			0.00	0	0.00
SSN022		On 04/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.95211			0.00	0	0.00
SSN023		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.08125			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	100.00000	1.44473		100.00000	100.00000			0.00	0	0.00
SY1026		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1028		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.89796			0.00	0	0.00
SY1029		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.89806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1030	On 04/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.79611			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.69266			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.64759			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.58931			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.60319			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.58967			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.58872			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.50135			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.48508			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.39591			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.33523			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.27733			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.17197			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.57765			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	100.00000		80.04386		100.00000	79.86871			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.68000		113.03170		6.68000	113.01130			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.93000		103.29714		8.93000	103.27234			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		71.35783		100.00000	71.22569			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		65.59992		100.00000	65.44101			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		21.51778		100.00000	21.46565			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.07000		107.03539		6.07000	103.03121			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.01557			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.28549			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.98239			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.87585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS118		On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.55101			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.89038			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.47000	102.63558		7.47000	102.61512			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.03889			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.01772			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.01825			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	100.08491		7.83000	100.06368			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01743			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01810			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01917			0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.01743			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.01810			0.00	0	20,000,000.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	78.23593		7.16000	100.05832			0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.01939			0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01929			0.00	0	0.00
TH10C1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.02182			0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.02147			0.00	0	0.00
TH10D1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.03173			0.00	0	0.00
TH10D2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03057			0.00	0	0.00
TH11A1		On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.01740			0.00	0	0.00
TH11A2		On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.01825			0.00	0	0.00
TH11A3		On 18/07/2018	Spot Bond	8.73000	97.42262		8.73000	100.07084			0.00	0	0.00
TH11A4		On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.01732			0.00	0	0.00
TH11A5		On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.01810			0.00	0	0.00
TH11A6		On 18/07/2041	Spot Bond	8.80500	93.85986		8.80500	97.86136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.01944			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.01915			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.02177			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.02166			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.02991			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.03002			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01740			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.82781		101.06155	5.81324			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.01732			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.14329			0.00	0	60,000,000.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.01971			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.02076			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.03183			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01659			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.01698			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01726			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01698			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01726			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01740			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01681			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01726			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01880			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01880			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01880			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.02162			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02091			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03218			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.03289			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03261			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.97000		107.39682		7.97000	107.37377			0.00	0	1,050,000,000.00
TL20	On 22/02/2020	Spot Bond	7.79000		91.08987		7.79000	97.00579			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.95000		105.94347		7.95000	105.92066			0.00	0	6,082,500,000.00
TN20	On 17/09/2020	Spot Bond	8.95000		111.30246		8.95000	111.27555			0.00	0	15,267,159,600.00
TN23	On 06/11/2023	Spot Bond	9.23000		112.24403		9.23000	112.21605			0.00	0	9,400,000,000.00
TN25	On 19/08/2025	Spot Bond	9.48000		104.15167		9.48000	104.12547			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.48000		97.25670		9.48000	97.23181			0.00	0	6,790,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.41669			0.00	0	1,566,052,400.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.07241			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.32539			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.21504			0.00	0	60,000,000.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.24982			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.25339			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.42503			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.78095			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.25661			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.26681			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.27290			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.75935		10.00000	99.73266			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.76534		9.75000	99.73931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000		9.77029		100.00000	9.74511			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.76381			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.73619			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.62691			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.36450			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.12665			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.14003			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.91732			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	95.97871			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.50582			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	95.26483			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	95.10118			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	97.84375			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		83.37898		100.00000	83.19410			0.00	0	0.00
TWC031	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC032	On 20/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC033	On 22/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.04710			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.01031			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.95246			0.00	0	0.00
TWC036	On 28/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.59178			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.11978			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.08984			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	100.00000		81.47321		100.00000	81.29176		3,750,000,000,000,000.00	37,500,000,000	32,400,000,000.00	
TWC040	On 22/04/2014	Spot Bond	100.00000		80.21978		100.00000	100.00000			0.00	0	0.00
TWCJ06	On 17/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ07	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.01031				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	100,000.00000	0.43783	100,000.00000	0.43264			0,000,000,000,000,000.00		300,000,000	400,000,000.00
TWCM06	On 17/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.01404				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	100.00000	90.31447	100.00000	90.20101			20,000,000,000,000.00		200,000,000	200,000,000.00
UG21	On 02/03/2021	Spot Bond	9.18000	111.98598	9.18000	111.95821				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.21432				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.01940				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.33962				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.38000	106.09206	9.38000	106.06520				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.35526				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.39284				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.31882				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.36719				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.36928				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.39754				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.40953				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.58000	114.52482	6.58000	114.50434				0.00	0	9,755,449,900.00
WS05	On 01/08/2018	Spot Bond	0.78000	238.07097	0.78000	243.06819				0.00	0	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.52000	104.50377	6.52000	104.48526				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.54500	105.58487	7.54500	105.56328				0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.89000	106.11684	7.89000	106.09417				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.24000	105.04732	8.24000	105.02390				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.32000	105.03109	8.32000	105.00745				0.00	0	1,850,000,000.00
Z014	On 30/06/2015	Spot Bond	6.17000	91.62573	6.17000	91.61035				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z018		On 31/03/2014	Spot Bond	5.29000	99.02408	5.29000	99.00987			0.00	0	0.00
Z019		On 30/06/2014	Spot Bond	5.30000	97.74333	5.30000	97.72946			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	6.10000	90.07801	6.10000	90.06314			0.00	0	0.00
Z025		On 30/11/2014	Spot Bond	5.28000	95.64900	5.28000	95.63523			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	6.17000	91.61035	6.17000	91.59497			0.00	0	7,500,000,000.00
Z083		On 30/09/2019	Spot Bond	7.28000	66.59641	7.28000	66.58326			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	29.88585	100.00000	29.82914			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	15.81895	100.00000	15.78894			0.00	0	0.00

Total for j-Bonds : 72,125,899,687,209,500.00 50,936,468,500 74 160 423 500.00

Grand Total: 72,125,900,409,098,600.00 50,936,513,233 74 163 106 907.00