



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 22/01/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
Derivatives													
\$ / R	On 28/01/2014	Any day expiry	10.86590	10.86590		10.84020	10.84020		11.57	0.00	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	8.30	Call	2,565.90000	2.56590	2,540.20000	2.54020	32.66	0.00	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	32.66	0.00	0	6,000.00	
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	745.91100	0.74591	720.34340	0.72034	15.72	0.00	0	6,000.00	
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	0.01100	0.00001	0.14340	0.00014	15.72	0.00	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	358.66460	0.35866	335.80160	0.33580	14.38	0.00	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	2.76460	0.00276	5.60160	0.00560	14.38	0.00	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	348.95090	0.34895	326.33470	0.32633	14.29	0.00	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	3.05090	0.00305	6.13470	0.00613	14.29	0.00	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	339.26580	0.33927	316.91410	0.31691	14.21	0.00	0	0.00	
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	3.36580	0.00337	6.71410	0.00671	14.21	0.00	0	0.00	
\$ / R	On 03/02/2014	Any day expiry			10.87500	10.87500	10.84930	10.84930	12.25	0.00	0	0.00	
\$ / R	On 03/02/2014	Any day expiry	10.89	Call	91.56100	0.09156	89.49850	0.08950	12.56	0.00	0	2,350.00	
\$ / R	On 03/02/2014	Any day expiry	10.89	Put	106.56100	0.10656	130.19850	0.13020	12.56	0.00	0	0.00	
\$ / R	On 03/02/2014	Any day expiry	11.20	Call	21.19420	0.02119	22.39390	0.02239	14.97	0.00	0	1,700.00	
\$ / R	On 03/02/2014	Any day expiry	11.20	Put	346.19420	0.34619	373.09390	0.37309	14.97	0.00	0	0.00	
\$ / R	On 19/02/2014	Any day expiry			10.87470	10.87470	10.87470	10.87470		0.00	0	0.00	
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	374.70000	0.37470	0.00000	0.00000		374.700	400,000.00	1,000	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00	
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	0.00000	0.00000	0.00000	0.00000		55,005.00	500	500.00	
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	125.30000	0.12530	0.00000	0.00000		0.00	0	0.00	
\$ / R	On 26/02/2014	Any day expiry			10.91000	10.91000	10.88450	10.88450	13.22	0.00	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00590	0.00001	0.00720	0.00001	22.37	0.00	0	6,000.00	
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,610.00590	2.61001	2,584.50720	2.58451	22.37	0.00	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	913.50880	0.91351	889.51800	0.88952	13.85	0.00	0	6,000.00	
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	3.50880	0.00351	5.01800	0.00502	13.85	0.00	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	50.32760	0.05033	61.94330	0.06194	12.70	0.00	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	390.32760	0.39033	376.44330	0.37644	12.70	0.00	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	382.67920	0.38268	369.12320	0.36912	12.72	0.00	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	52.67920	0.05268	64.62320	0.06462	12.72	0.00	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	375.10860	0.37511	361.88280	0.36188	12.73	0.00	0	0.00	
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	55.10860	0.05511	67.38280	0.06738	12.73	0.00	0	0.00	
\$ / R	On 27/02/2014	Any day expiry			10.91160	10.91160	10.88620	10.88620	13.25	0.00	0	20,140.00	
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	349.21860	0.34922	337.41090	0.33741	12.84	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	67.61860	0.06762	81.21090	0.08121	67.619	12.84	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.91310	10.91310	10.88780	10.88780		13.30	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,823.19220	1.82319	1,797.93570	1.79794	1,823.192	17.76	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.09220	0.00009	0.13570	0.00014	0.092	17.76	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,813.19610	1.81320	1,787.94130	1.78794	1,813.196	17.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.09610	0.00010	0.14130	0.00014	0.096	17.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.10020	0.00010	0.14720	0.00015	0.100	17.67	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,803.20020	1.80320	1,777.94720	1.77795	1,803.200	17.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.93980	10.93980	10.91550	10.91550		13.28	108,325,899.60	9,902	1,204,410.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,239.80390	3.23980	3,215.50380	3.21550	3,239.804	22.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00390	0.00000	0.00380	0.00000	0.004	22.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,739.82750	2.73983	2,715.52960	2.71553	2,739.828	20.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.02750	0.00003	0.02960	0.00003	0.028	20.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.17650	0.00018	0.20570	0.00021	0.176	19.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,239.97650	2.23998	2,215.70570	2.21571	2,239.976	19.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,690.56590	1.69057	1,666.39440	1.66639	1,690.566	16.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.76590	0.00077	0.89440	0.00089	0.766	16.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,351.79220	1.35179	1,327.82360	1.32782	1,351.792	14.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	1.99220	0.00199	2.32360	0.00232	1.992	14.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	2.05050	0.00205	2.39130	0.00239	2.051	14.69	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,341.85050	1.34185	1,317.89130	1.31789	1,341.850	14.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,331.91050	1.33191	1,307.96130	1.30796	1,331.910	14.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	2.11050	0.00211	2.46130	0.00246	2.111	14.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,242.54250	1.24254	1,218.69550	1.21870	1,242.543	14.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	2.74250	0.00274	3.19550	0.00320	2.743	14.21	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	3.17700	0.00318	3.69970	0.00370	3.177	13.96	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,192.97700	1.19298	1,169.19970	1.16920	1,192.977	13.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,143.48490	1.14348	1,119.78820	1.11979	1,143.485	13.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	3.68490	0.00368	4.28820	0.00429	3.685	13.72	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,045.40640	1.04541	1,022.12080	1.02212	1,045.406	13.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	5.60640	0.00561	6.62080	0.00662	5.606	13.49	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	8.42350	0.00842	10.04990	0.01005	8.424	13.27	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	948.22350	0.94822	925.54990	0.92555	948.224	13.27	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	804.93000	0.80493	783.68830	0.78369	804.930	12.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	15.13000	0.01513	18.18830	0.01819	15.130	12.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	758.06390	0.75806	737.46940	0.73747	758.064	12.82	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	18.26390	0.01826	21.96940	0.02197	18.264	12.82	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	19.67250	0.01967	23.66390	0.02366	19.673	12.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	739.47250	0.73947	719.16390	0.71916	739.473	12.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	711.76800	0.71177	691.91770	0.69192	711.768	12.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	21.96800	0.02197	26.41770	0.02642	21.968	12.71	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	666.12660	0.66613	647.12350	0.64712	666.127	12.59	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	26.32660	0.02633	31.62350	0.03162	26.327	12.59	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	27.28450	0.02728	32.76360	0.03276	27.284	12.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	657.08450	0.65708	638.26360	0.63826	657.084	12.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	639.09430	0.63909	620.65050	0.62065	639.094	12.53	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	29.29430	0.02929	35.15050	0.03515	29.294	12.53	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	630.14640	0.63015	611.89790	0.61190	630.146	12.50	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	30.34640	0.03035	36.39790	0.03640	30.346	12.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	31.44660	0.03145	37.69750	0.03770	31.447	12.48	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	621.24660	0.62125	603.19750	0.60320	621.247	12.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	578.93910	0.57894	561.98750	0.56199	578.939	12.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	39.13910	0.03914	46.48750	0.04649	39.139	12.56	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	537.95900	0.53796	522.18580	0.52219	537.959	12.63	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	48.15900	0.04816	56.68580	0.05669	48.159	12.63	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	58.61630	0.05862	68.39050	0.06839	58.616	12.70	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	498.41630	0.49842	483.89050	0.48389	498.416	12.70	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	460.41220		0.46041		447.18910	0.44719	460.412	12.77	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	70.61220		0.07061		81.68910	0.08169	70.612	12.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	424.03560		0.42404		412.15130	0.41215	424.036	12.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	84.23560		0.08424		96.65130	0.09665	84.236	12.85	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	87.16160		0.08716		99.84830	0.09985	87.162	12.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	416.96160		0.41696		405.34830	0.40535	416.962	12.86	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	389.36120		0.38936		378.83550	0.37884	389.361	12.92	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	99.56120		0.09956		113.33550	0.11334	99.561	12.92	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	369.39790		0.36940		359.69010	0.35969	369.398	12.96	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	109.59790		0.10960		124.19010	0.12419	109.598	12.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	116.64850		0.11665		131.78290	0.13178	116.649	12.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	356.44850		0.35645		347.28290	0.34728	356.448	12.99	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	325.33860		0.32534		317.51870	0.31752	325.339	13.06	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	135.53860		0.13554		152.01870	0.15202	135.539	13.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	296.06060		0.29606		289.55350	0.28955	296.061	13.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	156.26060		0.15626		174.05350	0.17405	156.261	13.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	174.16370		0.17416		192.96940	0.19297	174.164	13.20	0.00	0	1,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Call	273.96370		0.27396		268.46940	0.26847	273.964	13.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	268.62200		0.26862		263.37770	0.26338	268.622	13.21	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	178.82200		0.17882		197.87770	0.19788	178.822	13.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	243.01610		0.24302		238.97280	0.23897	243.016	13.28	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	203.21610		0.20322		223.47280	0.22347	203.216	13.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Put	208.82260		0.20882		229.22470	0.22922	208.823	13.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Call	238.62260		0.23862		234.72470	0.23472	238.623	13.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Call	225.87790		0.22588		222.39140	0.22239	225.878	13.46	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Put	226.07790		0.22608		246.89140	0.24689	226.078	13.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	202.28390		0.20228		199.52270	0.19952	202.284	13.73	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	262.48390		0.26248		284.02270	0.28402	262.484	13.73	0.00	0	1,300.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	328.35580		0.32836		350.83500	0.35084	328.356	14.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	168.15580		0.16816		166.33500	0.16634	168.156	14.18	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	153.30210		0.15330		151.84060	0.15184	153.302	14.41	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	363.50210		0.36350		386.34060	0.38634	363.502	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	139.77830		0.13978		138.61380	0.13861	139.778	14.63	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	399.97830		0.39998		423.11380	0.42311	399.978	14.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	437.68030		0.43768		461.05830	0.46106	437.680	14.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	127.48030		0.12748		126.55830	0.12656	127.480	14.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	81.42000		0.08142		81.11220	0.08111	81.420	16.01	0.00	0	12,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	641.62000		0.64162		665.61220	0.66561	641.620	16.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	54.32030		0.05432		54.05370	0.05405	54.320	17.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	864.52030		0.86452		888.55370	0.88855	864.520	17.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,097.70730		1.09771		1,121.64710	1.12165	1,097.707	18.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	37.50730		0.03751		37.14710	0.03715	37.507	18.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	25.91010		0.02591		25.54120	0.02554	25.910	19.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,336.11010		1.33611		1,360.04120	1.36004	1,336.110	19.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	18.44420		0.01844		18.05860	0.01806	18.444	20.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,578.64420		1.57864		1,602.55860	1.60256	1,578.644	20.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,725.45990		1.72546		1,749.36730	1.74937	1,725.460	21.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	15.25990		0.01526		14.86730	0.01487	15.260	21.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	14.35980		0.01436		13.96540	0.01397	14.360	21.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,774.55980		1.77456		1,798.46540	1.79847	1,774.560	21.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	12.04950		0.01205		11.65280	0.01165	12.050	22.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1,922.24950		1.92225		1,946.15280	1.94615	1,922.250	22.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	10.21470		0.01021		9.81890	0.00982	10.215	23.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,070.41470		2.07041		2,094.31890	2.09432	2,070.415	23.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	6.89270		0.00689		6.21160	0.00621	6.893	30.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,317.09270		3.31709		3,340.71160	3.34071	3,317.093	30.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	4.53910		0.00454		4.06190	0.00406	4.539	30.98	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,564.73910	3.56474	3,588.56190	3.58856	3,564.739	30.98	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.94300	10.94300	10.91870	10.91870		13.51	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,853.56950	1.85357	1,829.35340	1.82935	1,853.570	17.12	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.56950	0.00057	0.65340	0.00065	0.570	17.12	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,843.58540	1.84359	1,819.37130	1.81937	1,843.585	17.08	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.58540	0.00059	0.67130	0.00067	0.585	17.08	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,833.60180	1.83360	1,809.38980	1.80939	1,833.602	17.03	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.60180	0.00060	0.68980	0.00069	0.602	17.03	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.95410	10.95410	10.93030	10.93030		13.61	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,654.17110	2.65417	2,630.37750	2.63038	2,654.171	19.72	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.07110	0.00007	0.07750	0.00008	0.071	19.72	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	17.46430	0.01746	20.26140	0.02026	17.464	13.16	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	871.56430	0.87156	850.56140	0.85056	871.564	13.16	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry			11.00380	11.00380	10.98110	10.98110		14.03	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,704.24110	2.70424	2,681.56800	2.68157	2,704.241	19.04	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.44110	0.00044	0.46800	0.00047	0.441	19.04	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,085.97460	1.08597	1,065.63190	1.06563	1,085.975	13.63	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	22.17460	0.02217	24.53190	0.02453	22.175	13.63	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.05630	11.05630	11.03430	11.03430		14.48	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,153.51770	1.15352	1,133.66070	1.13366	1,153.518	13.87	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	37.21770	0.03722	39.36070	0.03936	37.218	13.87	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,144.23050	1.14423	1,124.44180	1.12444	1,144.231	13.84	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	37.93050	0.03793	40.14180	0.04014	37.931	13.84	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	38.86060	0.03886	41.15260	0.04115	38.861	13.83	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,135.16060	1.13516	1,115.45260	1.11545	1,135.161	13.83	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.05800	11.05800	11.03610	11.03610		14.50	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,759.32100	2.75932	2,737.40450	2.73740	2,759.321	18.54	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	1.32100	0.00132	1.30450	0.00130	1.321	18.54	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	978.27740	0.97828	960.41330	0.96041	978.277	13.69	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	60.27740	0.06028	64.31330	0.06431	60.277	13.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.08680	11.08680	11.06530	11.06530		14.80	6,652,080.00	600	161,821.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,087.80790	3.08781	3,066.36080	3.06636	3,087.808	19.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	1.00790	0.00101	1.06080	0.00106	1.008	19.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,639.69100	2.63969	2,618.12000	2.61812	2,639.691	18.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	2.89100	0.00289	2.82000	0.00282	2.891	18.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,451.21360	2.45121	2,429.49650	2.42950	2,451.214	17.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	4.41360	0.00441	4.19650	0.00420	4.414	17.68	0.00	4	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,342.40680	2.34241	2,320.56190	2.32056	2,342.407	17.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	5.60680	0.00561	5.26190	0.00526	5.607	17.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,312.78050	2.31278	2,290.89410	2.29089	2,312.780	17.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	5.98050	0.00598	5.59410	0.00559	5.980	17.38	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,293.04240	2.29304	2,271.12650	2.27113	2,293.042	17.34	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	6.24240	0.00624	5.82650	0.00583	6.242	17.34	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,096.04740	2.09605	2,073.93470	2.07393	2,096.047	16.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	9.24740	0.00925	8.63470	0.00863	9.247	16.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,900.02590	1.90003	1,877.96600	1.87797	1,900.026	16.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	13.22590	0.01323	12.66600	0.01267	13.226	16.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,523.04380	1.52304	1,501.50490	1.50150	1,523.044	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	26.24380	0.02624	26.20490	0.02620	26.244	15.14	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,513.50340	1.51350	1,491.98840	1.49199	1,513.503	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	26.70340	0.02670	26.68840	0.02669	26.703	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,503.96990	1.50397	1,482.48040	1.48248	1,503.970	15.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	27.16990	0.02717	27.18040	0.02718	27.170	15.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,371.39710	1.37140	1,350.33540	1.35034	1,371.397	14.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	34.59710	0.03460	35.03540	0.03504	34.597	14.68	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Call	1,343.22500	1.34322	1,322.27650	1.32228	1,343.225	14.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	36.42500	0.03643	36.97650	0.03698	36.425	14.59	0.00	0	920.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	1,324.49540	1.32450		1,303.62630	1.30363	1,324.495	14.53	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	37.69540	0.03770		38.32630	0.03833	37.695	14.53	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	1,167.14760	1.16715		1,147.63720	1.14764	1,167.148	14.04	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	50.34760	0.05035		52.33720	0.05234	50.348	14.04	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Call	1,139.76700	1.13977		1,121.27940	1.12128	1,139.767	13.96	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Put	52.96700	0.05297		55.97940	0.05598	52.967	13.96	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	1,130.95750	1.13096		1,112.53760	1.11254	1,130.958	13.95	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	54.15750	0.05416		57.23760	0.05724	54.158	13.95	0.00	0	50.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	1,027.01330	1.02701		1,009.49560	1.00950	1,027.013	13.87	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	70.21330	0.07021		74.19560	0.07420	70.213	13.87	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Call	1,010.02650	1.01003		992.67500	0.99267	1,010.026	13.85	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Put	73.22650	0.07323		77.37500	0.07737	73.226	13.85	0.00	0	47,500.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Call	731.37540	0.73138		717.56600	0.71757	731.375	13.61	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Put	144.57540	0.14458		152.26600	0.15227	144.575	13.61	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Call	681.74620	0.68175		671.86040	0.67186	681.746	13.62	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Put	164.94620	0.16495		176.56040	0.17656	164.946	13.62	0.00	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Call	643.73020	0.64373		634.44200	0.63444	643.730	13.76	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Put	186.93020	0.18693		199.14200	0.19914	186.930	13.76	0.00	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Call	637.55470	0.63755		628.36460	0.62836	637.555	13.78	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Put	190.75470	0.19075		203.06460	0.20306	190.755	13.78	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Call	631.42750	0.63143		622.33220	0.62233	631.428	13.80	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Put	194.62750	0.19463		207.03220	0.20703	194.628	13.80	0.00	0	2,350.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	544.97010	0.54497		537.21910	0.53722	544.970	14.13	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	258.17010	0.25817		271.91910	0.27192	258.170	14.13	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Call	492.94690	0.49295		485.97740	0.48598	492.947	14.35	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Put	306.14690	0.30615		320.67740	0.32068	306.147	14.35	0.00	0	7,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Call	445.25250	0.44525		438.98150	0.43898	445.253	14.57	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Put	358.45250	0.35845		373.68150	0.37368	358.453	14.57	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Call	364.87310	0.36487		360.86550	0.36087	364.873	15.12	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Put	478.07310	0.47807		495.56550	0.49557	478.073	15.12	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Call	274.94950	0.27495		271.50510	0.27151	274.950	16.09	0.00	0	17,350.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Put	688.14950	0.68815		706.20510	0.70621	688.149	16.09	0.00	0	300.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	250.82880	0.25083		247.46650	0.24747	250.829	16.41	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	764.02880	0.76403		782.16650	0.78217	764.029	16.41	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Call	192.98550	0.19299		190.22260	0.19022	192.985	17.41	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Put	1,006.18550	1.00619		1,024.92260	1.02492	1,006.186	17.41	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Call	177.55340	0.17755		174.88370	0.17488	177.553	17.74	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Put	1,090.75340	1.09075		1,109.58370	1.10958	1,090.753	17.74	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.05	Call	170.43590	0.17044		167.80540	0.16781	170.436	17.91	0.00	0	21,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.05	Put	1,133.63590	1.13364		1,152.50540	1.15251	1,133.636	17.91	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Call	151.22040	0.15122		148.59850	0.14860	151.220	18.41	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Put	1,264.42040	1.26442		1,283.29850	1.28330	1,264.420	18.41	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Call	146.53140	0.14653		143.92300	0.14392	146.531	18.54	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Put	1,299.73140	1.29973		1,318.62300	1.31862	1,299.731	18.54	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Call	120.37490	0.12037		117.82120	0.11782	120.375	19.39	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Put	1,533.57490	1.53357		1,552.52120	1.55252	1,533.575	19.39	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Call	91.43960	0.09144		88.92330	0.08892	91.440	20.70	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Put	1,904.63960	1.90464		1,923.62330	1.92362	1,904.640	20.70	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry			11.09530	11.09530		11.07390	11.07390		14.80	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	8.78	Call	2,321.86830	2.32187		2,300.01150	2.30001	2,321.868	17.36	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	8.78	Put	6.56830	0.00657		6.11150	0.00611	6.568	17.36	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	10.13	Put	72.78780	0.07279		76.62230	0.07662	72.788	13.87	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	10.13	Call	1,038.08780	1.03809		1,020.52230	1.02052	1,038.088	13.87	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	12.24	Call	154.22820	0.15423		151.46140	0.15146	154.228	18.51	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	12.24	Put	1,298.92820	1.29893		1,317.56140	1.31756	1,298.928	18.51	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry			11.20930	11.20930		11.18920	11.18920		15.41	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	9.99	Call	1,306.70450	1.30670		1,289.50960	1.28951	1,306.704	14.37	0.00	0	0.00

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	22/08/2014		Any day expiry	9.99	Put	87.40450	0.08740	90.30960	0.09031	87.405	14.37	0.00	0.00
\$ / R	On	22/08/2014		Any day expiry	10.00	Call	1,297.88700	1.29789	1,280.77150	1.28077	1,297.887	14.35	0.00	0.00
\$ / R	On	22/08/2014		Any day expiry	10.00	Put	88.58700	0.08859	91.57150	0.09157	88.587	14.35	0.00	0.00
\$ / R	On	22/08/2014		Any day expiry	10.01	Call	1,289.08400	1.28908	1,272.04900	1.27205	1,289.084	14.33	0.00	0.00
\$ / R	On	22/08/2014		Any day expiry	10.01	Put	89.78400	0.08978	92.84900	0.09285	89.784	14.33	0.00	0.00
\$ / R	On	22/08/2014		Any day expiry	10.33	Call	1,028.84920	1.02885	1,015.07300	1.01507	1,028.849	14.13	0.00	0.00
\$ / R	On	22/08/2014		Any day expiry	10.33	Put	149.54920	0.14955	155.87300	0.15587	149.549	14.13	0.00	19,547.00
\$ / R	On	22/08/2014		Any day expiry	12.07	Call	290.05880	0.29006	287.48370	0.28748	290.059	17.79	0.00	19,547.00
\$ / R	On	22/08/2014		Any day expiry	12.07	Put	1,150.75880	1.15076	1,168.28370	1.16828	1,150.759	17.79	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future			11.25310	11.25310	11.23330	11.23330	15.60	0.00	0	11,841.00
\$ / R	On	15/09/2014		Foreign Exchange Future	7.90	Call	3,358.96950	3.35897	3,338.45790	3.33846	3,358.970	19.39	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	7.90	Put	5.86950	0.00587	5.15790	0.00516	5.870	19.39	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.40	Call	2,864.29220	2.86429	2,843.81020	2.84381	2,864.292	17.98	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.40	Put	11.19220	0.01119	10.51020	0.01051	11.192	17.98	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.80	Put	18.48570	0.01849	18.17400	0.01817	18.486	16.85	0.00	920.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.80	Call	2,471.58570	2.47159	2,451.47400	2.45147	2,471.586	16.85	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.88	Call	2,393.51360	2.39351	2,373.53790	2.37354	2,393.514	16.62	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.88	Put	20.41360	0.02041	20.23790	0.02024	20.414	16.62	0.00	26,804.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.90	Call	2,374.02500	2.37403	2,354.08800	2.35409	2,374.025	16.56	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.90	Put	20.92500	0.02092	20.78800	0.02079	20.925	16.56	0.00	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.00	Put	23.67570	0.02368	23.75540	0.02376	23.676	16.28	0.00	35,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.00	Call	2,276.77570	2.27678	2,257.05540	2.25706	2,276.776	16.28	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.30	Call	1,990.12020	1.99012	1,971.02020	1.97102	1,990.120	15.71	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.30	Put	37.02020	0.03702	37.72020	0.03772	37.020	15.71	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.60	Call	1,709.92710	1.70993	1,691.90200	1.69190	1,709.927	15.13	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.60	Put	56.82710	0.05683	58.60200	0.05860	56.827	15.13	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.78	Put	72.85410	0.07285	75.55120	0.07555	72.854	14.79	0.00	920.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.78	Call	1,545.95410	1.54595	1,528.85120	1.52885	1,545.954	14.79	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.90	Call	1,438.76900	1.43877	1,422.41670	1.42242	1,438.769	14.56	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.90	Put	85.66900	0.08567	89.11670	0.08912	85.669	14.56	0.00	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.00	Call	1,350.93680	1.35094	1,335.29840	1.33530	1,350.937	14.37	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.00	Put	97.83680	0.09784	101.99840	0.10200	97.837	14.37	0.00	40,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.19	Put	127.37430	0.12737	133.13890	0.13314	127.374	14.10	0.00	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.19	Call	1,190.47430	1.19047	1,176.43890	1.17644	1,190.474	14.10	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.21	Call	1,174.83380	1.17483	1,160.99250	1.16099	1,174.834	14.11	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.21	Put	131.73380	0.13173	137.69250	0.13769	131.734	14.11	0.00	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.23	Call	1,159.30150	1.15930	1,145.65240	1.14565	1,159.301	14.11	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.23	Put	136.20150	0.13620	142.35240	0.14235	136.201	14.11	0.00	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Put	150.24570	0.15025	156.99750	0.15700	150.246	14.14	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Call	1,113.34570	1.11335	1,100.29750	1.10030	1,113.346	14.14	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Call	1,105.78160	1.10578	1,092.83600	1.09284	1,105.782	14.14	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Put	152.68160	0.15268	159.53600	0.15954	152.682	14.14	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Call	1,098.24510	1.09825	1,085.40530	1.08541	1,098.245	14.14	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Put	155.14510	0.15515	162.10530	0.16211	155.145	14.14	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.38	Put	173.17990	0.17318	180.87770	0.18088	173.180	14.17	0.00	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.38	Call	1,046.27990	1.04628	1,034.17770	1.03418	1,046.280	14.17	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Call	960.47510	0.96048	949.70850	0.94971	960.475	14.22	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Put	207.37510	0.20738	216.40850	0.21641	207.375	14.22	0.00	10,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	695.14490	0.69514	688.82100	0.68882	695.145	14.89	0.00	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	392.04490	0.39204	405.52100	0.40552	392.045	14.89	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Put	730.77040	0.73077	747.30690	0.74731	730.770	16.27	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Call	473.87040	0.47387	470.60690	0.47061	473.870	16.27	0.00	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Call	346.64430	0.34664	344.37880	0.34438	346.644	17.54	0.00	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Put	1,093.54430	1.09354	1,111.07880	1.11108	1,093.544	17.54	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	326.36940	0.32637	324.21550	0.32422	326.369	17.80	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,173.26940	1.17327	1,190.91550	1.19092	1,173.269	17.80	0.00	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Put	1,379.07750	1.37908	1,396.92140	1.39692	1,379.078	18.46	0.00	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	282.17750		0.28218		280.22140	0.28022	282.178	18.46	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	275.88100		0.27588		273.94570	0.27395	275.881	18.57	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,412.78100		1.41278		1,430.64570	1.43065	1,412.781	18.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	268.09780		0.26810		266.19400	0.26619	268.098	18.69	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,454.99780		1.45500		1,472.89400	1.47289	1,454.998	18.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,591.88890		1.59189		1,609.86150	1.60986	1,591.889	19.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	244.98890		0.24499		243.16150	0.24316	244.989	19.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	183.90570		0.18391		182.19780	0.18220	183.906	20.46	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,080.80570		2.08081		2,098.89780	2.09890	2,080.806	20.46	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.34540		11.34540		11.32660	11.32660		15.99	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,328.11250		1.32811		1,315.39760	1.31540	1,328.113	14.27	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	142.71250		0.14271		148.79760	0.14880	142.713	14.27	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	462.34810		0.46235		460.45990	0.46046	462.348	17.29	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,026.94810		1.02695		1,043.85990	1.04386	1,026.948	17.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.41800		11.41800		11.40060	11.40060		16.23	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,431.25410		3.43125		3,413.67000	3.41367	3,431.254	18.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	13.25410		0.01325		13.07000	0.01307	13.254	18.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,989.94160		2.98994		2,972.60700	2.97261	2,989.942	17.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	21.94160		0.02194		22.00700	0.02201	21.942	17.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,941.17610		2.94118		2,923.88570	2.92389	2,941.176	17.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	23.17610		0.02318		23.28570	0.02329	23.176	17.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,892.47560		2.89248		2,875.23260	2.87523	2,892.476	17.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	24.47560		0.02448		24.63260	0.02463	24.476	17.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,457.63570		2.45764		2,441.04760	2.44105	2,457.636	16.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	39.63570		0.03964		40.44760	0.04045	39.636	16.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,992.47010		1.99247		1,977.33230	1.97733	1,992.470	15.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	74.47010		0.07447		76.73230	0.07673	74.470	15.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,902.40100		1.90240		1,887.67670	1.88768	1,902.401	15.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	84.40100		0.08440		87.07670	0.08708	84.401	15.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,554.02960		1.55403		1,541.42800	1.54143	1,554.030	14.80	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	136.02960		0.13603		140.82800	0.14083	136.030	14.80	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Call	1,253.70200		1.25370		1,243.81640	1.24382	1,253.702	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	215.70200		0.21570		223.21640	0.22322	215.702	14.58	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	1,170.55740		1.17056		1,161.62210	1.16162	1,170.557	14.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	252.55740		0.25256		261.02210	0.26102	252.557	14.68	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	874.56640		0.87457		869.35830	0.86936	874.566	15.30	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	456.56640		0.45657		468.75830	0.46876	456.566	15.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	667.47850		0.66748		664.47440	0.66447	667.479	16.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	749.47850		0.74948		763.87440	0.76387	749.479	16.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	514.77360		0.51477		512.73250	0.51273	514.774	17.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	1,096.77360		1.09677		1,112.13250	1.11213	1,096.774	17.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	512.21790		0.51222		510.18690	0.51019	512.218	17.57	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	1,104.21790		1.10422		1,119.58690	1.11959	1,104.218	17.57	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.60150		11.60150		11.58540	11.58540		16.89	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	484.18550		0.48419		494.94730	0.49495	484.186	15.59	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,095.68550		1.09569		1,090.34730	1.09035	1,095.686	15.59	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,090.25460		1.09025		1,084.98940	1.08499	1,090.255	15.60	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	488.75460		0.48875		499.58940	0.49959	488.755	15.60	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,085.30480		1.08530		1,080.08220	1.08008	1,085.305	15.62	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	493.80480		0.49380		504.68220	0.50468	493.805	15.62	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry			10.86150		10.86150		10.83410	10.83410		12.70	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.84	Call	5,278.17910		0.05278		4,991.76230	0.04992	5,278.179	12.84	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.84	Put	3,128.17910		0.03128		5,581.76230	0.05582	3,128.179	12.84	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.85	Call	4,671.06930		0.04671		4,484.96040	0.04485	4,671.069	12.70	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.85	Put	3,521.06930		0.03521		6,074.96040	0.06075	3,521.069	12.70	0.00	0	0.00
\$ / R MAXI	On 24/01/2014	Any day expiry	10.86	Call	4,208.99340		0.04209		4,103.30820	0.04103	4,208.993	12.89	0.00	0	200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 24/01/2014	Any day expiry	10.86	Put	4,058.99340	0.04059	6,693.30820	0.06693	4,058.993	12.89	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.93980	10.93980	10.91550	10.91550		13.28	164,097.00	15	692.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	63,909.43500	0.63909	62,065.04540	0.62065	63,909.435	12.53	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	2,929.43500	0.02929	3,515.04540	0.03515	2,929.435	12.53	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	50,620.55360	0.50621	49,142.52250	0.49143	50,620.554	12.69	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	5,640.55360	0.05641	6,592.52250	0.06593	5,640.554	12.69	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	49,841.63340	0.49842	48,389.05220	0.48389	49,841.633	12.70	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	5,861.63340	0.05862	6,839.05220	0.06839	5,861.633	12.70	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	49,068.98640	0.49069	47,642.08020	0.47642	49,068.986	12.72	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	6,088.98640	0.06089	7,092.08020	0.07092	6,088.986	12.72	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	25,303.99790	0.25304	24,852.37910	0.24852	25,303.998	13.25	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	19,323.99790	0.19324	21,302.37910	0.21302	19,323.998	13.25	0.00	0	160.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.08680	11.08680	11.06530	11.06530		14.80	0.00	0	207.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	60,736.81270	0.60737	59,865.10580	0.59865	60,736.813	13.89	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	21,056.81270	0.21057	22,335.10580	0.22335	21,056.813	13.89	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	60,146.77710	0.60147	59,284.37950	0.59284	60,146.777	13.91	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	21,466.77710	0.21467	22,754.37950	0.22754	21,466.777	13.91	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	59,561.56120	0.59562	58,707.88430	0.58708	59,561.561	13.93	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	21,881.56120	0.21882	23,177.88430	0.23178	21,881.561	13.93	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.25310	11.25310	11.23330	11.23330		15.60	0.00	0	1.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	86,580.44300	0.86580	85,666.80140	0.85667	86,580.443	14.27	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	25,270.44300	0.25270	26,336.80140	0.26337	25,270.443	14.27	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	85,927.08000	0.85927	85,025.65540	0.85026	85,927.080	14.27	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	25,617.08000	0.25617	26,695.65540	0.26696	25,617.080	14.27	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	85,277.12070	0.85277	84,387.30930	0.84387	85,277.121	14.28	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	25,967.12070	0.25967	27,057.30930	0.27057	25,967.121	14.28	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			18.11030	18.11030	17.96490	17.96490		12.63	23,670,162.10	1,307	32,010.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	5,260.35680	5.26036	5,114.97030	5.11497	5,260.357	24.78	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.05680	0.00006	0.07030	0.00007	0.057	24.78	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	5,110.36590	5.11037	4,964.98320	4.96498	5,110.366	24.22	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.06590	0.00007	0.08320	0.00008	0.066	24.22	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	3,860.53140	3.86053	3,715.24540	3.71525	3,860.531	19.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.23140	0.00023	0.34540	0.00035	0.231	19.54	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	3,820.54120	3.82054	3,675.26210	3.67526	3,820.541	19.39	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	0.24120	0.00024	0.36210	0.00036	0.241	19.39	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	3,810.54370	3.81054	3,665.26640	3.66527	3,810.544	19.35	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	0.24370	0.00024	0.36640	0.00037	0.244	19.35	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	3,800.54620	3.80055	3,655.27070	3.65527	3,800.546	19.31	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	0.24620	0.00025	0.37070	0.00037	0.246	19.31	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	3,610.60060	3.61060	3,465.43550	3.46544	3,610.601	18.60	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	0.30060	0.00030	0.53550	0.00054	0.301	18.60	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	2,712.47910	2.71248	2,568.34990	2.56835	2,712.479	16.87	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	2.17910	0.00218	3.44990	0.00345	2.179	16.87	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	1,143.65950	1.14366	1,010.88810	1.01089	1,143.659	12.16	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	33.35950	0.03336	45.98810	0.04599	33.359	12.16	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Call	403.83760	0.40384	347.65010	0.34765	403.838	12.49	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	293.53760	0.29354	382.75010	0.38275	293.538	12.49	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	245.33140	0.24533	213.69410	0.21369	245.331	13.30	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	535.03140	0.53503	648.79410	0.64879	535.031	13.30	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.34070	18.34070	18.19860	18.19860		13.73	10,362,495.50	565	4,701.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Call	3,361.03900	3.36104	3,220.82160	3.22082	3,361.039	17.11	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	20.33900	0.02034	22.22160	0.02222	20.339	17.11	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	2,334.15780	2.33416	2,196.13300	2.19613	2,334.158	13.44	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	33.45780	0.03346	37.53300	0.03753	33.458	13.44	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	2,324.33770	2.32434	2,186.34540	2.18635	2,324.338	13.40	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	33.63770	0.03364	37.74540	0.03775	33.638	13.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	2,314.51780		2.31452	2,176.56090	2.17656		2,314.518	13.37	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	33.81780		0.03382	37.96090	0.03796		33.818	13.37	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Call	1,884.17480		1.88417	1,756.54960	1.75655		1,884.175	11.82	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	43.47480		0.04347	57.94960	0.05795		43.475	11.82	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Call	1,750.46990		1.75047	1,627.45600	1.62746		1,750.470	11.96	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	59.76990		0.05977	78.85600	0.07886		59.770	11.96	0.00	0	25,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,553.83950		1.55384	1,439.29970	1.43930		1,553.840	12.18	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	93.13950		0.09314	120.69970	0.12070		93.140	12.18	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Call	842.61330		0.84261	773.17250	0.77317		842.613	13.23	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	401.91330		0.40191	474.57250	0.47457		401.913	13.23	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	246.89070		0.24689	231.29530	0.23130		246.891	16.14	0.00	0	12,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Put	1,706.19070		1.70619	1,832.69530	1.83270		1,706.191	16.14	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.60030		18.60030	18.46030	18.46030			14.58	0.00	0	320.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	1,939.00560		1.93901	1,830.95760	1.83096		1,939.006	13.27	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	178.70560		0.17871	210.65760	0.21066		178.706	13.27	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,931.00770		1.93101	1,823.21740	1.82322		1,931.008	13.27	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	180.70770		0.18071	212.91740	0.21292		180.708	13.27	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	1,923.02990		1.92303	1,815.49440	1.81549		1,923.030	13.27	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	182.72990		0.18273	215.19440	0.21519		182.730	13.27	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.85590		18.85590	18.71980	18.71980			15.13	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	1,747.83710		1.74784	1,658.59670	1.65860		1,747.837	13.88	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	431.93710		0.43194	478.79670	0.47880		431.937	13.88	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	1,741.16660		1.74117	1,652.15910	1.65216		1,741.167	13.88	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	435.26660		0.43527	482.35910	0.48236		435.267	13.88	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,734.51850		1.73452	1,645.74430	1.64574		1,734.519	13.88	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	438.61850		0.43862	485.94430	0.48594		438.618	13.88	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10480		0.10480	0.10452	0.10452			12.44	0.00	0	124.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,483.04580		0.01483	1,456.15470	0.01456		1,483.046	17.96	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	3.24580		0.00003	3.75470	0.00004		3.246	17.96	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	522.20720		0.00522	500.22180	0.00500		522.207	12.44	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	42.40720		0.00042	47.82180	0.00048		42.407	12.44	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	80.80260		0.00081	75.81930	0.00076		80.803	15.97	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	601.00260		0.00601	623.41930	0.00623		601.003	15.97	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10626		0.10626	0.10601	0.10601			14.98	0.00	0	12,859.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,642.81610		0.01643	1,619.24580	0.01619		1,642.816	15.58	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	17.01610		0.00017	18.24580	0.00018		17.016	15.58	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	775.45340		0.00775	757.41370	0.00757		775.453	14.98	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	149.65340		0.00150	156.41370	0.00156		149.653	14.98	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	302.34950		0.00302	293.86790	0.00294		302.350	17.32	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	676.54950		0.00677	692.86790	0.00693		676.549	17.32	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.83240		14.83240	14.76980	14.76980			12.49	39,735,999.60	2,679	90,779.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,344.44370		2.34444	2,282.10500	2.28210		2,344.444	18.05	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	2.04370		0.00204	2.30500	0.00231		2.044	18.05	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,334.47640		2.33448	2,272.14080	2.27214		2,334.476	18.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2.07640		0.00208	2.34080	0.00234		2.076	18.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,324.50970		2.32451	2,262.17730	2.26218		2,324.510	17.97	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	2.10970		0.00211	2.37730	0.00238		2.110	17.97	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,185.04220		2.18504	2,122.75780	2.12276		2,185.042	17.38	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2.64220		0.00264	2.95780	0.00296		2.642	17.38	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	1,986.07240		1.98607	1,923.87590	1.92388		1,986.072	16.55	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	3.67240		0.00367	4.07590	0.00408		3.672	16.55	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	648.94390		0.64894	704.08390	0.70408		648.944	14.13	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	131.34390		0.13134	123.88390	0.12388		131.344	14.13	0.00	0	5,500.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.03080		15.03080	14.97150	14.97150			13.89	0.00	0	21,598.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,333.37120		1.33337		1,284.96830	1.28497	1,333.371	13.31	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	92.57120		0.09257		103.46830	0.10347	92.571	13.31	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,324.85520		1.32486		1,276.60210	1.27660	1,324.855	13.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	94.05520		0.09406		105.10210	0.10510	94.055	13.30	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,316.35830		1.31636		1,268.25630	1.26826	1,316.358	13.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	95.55830		0.09556		106.75630	0.10676	95.558	13.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,282.56770		1.28257		1,235.07880	1.23508	1,282.568	13.28	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	101.76770		0.10177		113.57880	0.11358	101.768	13.28	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	605.27960		0.60528		579.57630	0.57958	605.280	13.72	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	424.47960		0.42448		458.07630	0.45808	424.480	13.72	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	188.45320		0.18845		182.72780	0.18273	188.453	16.86	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,557.65320		1.55765		1,611.22780	1.61123	1,557.653	16.86	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.25690		15.25690		15.19960	15.19960		14.74	0.00	0	750.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,208.87870		1.20888		1,170.55990	1.17056	1,208.879	13.71	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	291.97870		0.29198		310.95990	0.31096	291.979	13.71	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	295.06610		0.29507		314.18880	0.31419	295.066	13.71	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,201.96610		1.20197		1,163.78880	1.16379	1,201.966	13.71	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,195.07990		1.19508		1,157.03630	1.15704	1,195.080	13.71	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	298.17990		0.29818		317.43630	0.31744	298.180	13.71	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.48350		15.48350		15.42870	15.42870		15.35	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,975.79130		1.97579		1,929.97490	1.92997	1,975.791	14.03	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	182.29130		0.18229		191.27490	0.19127	182.291	14.03	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,967.60590		1.96761		1,921.87590	1.92188	1,967.606	14.03	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	184.10590		0.18411		193.17590	0.19318	184.106	14.03	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,959.43440		1.95943		1,913.78760	1.91379	1,959.434	14.03	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	185.93440		0.18593		195.08760	0.19509	185.934	14.03	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.73680		15.73680		15.68310	15.68310		15.93	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	623.23190		0.62323		647.07690	0.64708	623.232	14.83	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,420.03190		1.42003		1,390.17690	1.39018	1,420.032	14.83	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,414.51300		1.41451		1,385.15840	1.38516	1,414.513	14.84	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	627.71300		0.62771		652.05840	0.65206	627.713	14.84	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,409.40910		1.40941		1,380.15910	1.38016	1,409.409	14.85	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	632.60910		0.63261		657.05910	0.65706	632.609	14.85	0.00	0	0.00
2025	On 06/02/2014	Bond Future			110.31717		110.31717		110.32778	110.32778			0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	110.99	Put	672.83000		0.67283		662.22000	0.66222	672.830		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.00	Put	682.83000		0.68283		672.22000	0.67222	682.830		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 06/02/2014	Bond Future	111.01	Put	692.83000		0.69283		682.22000	0.68222	692.830		0.00	0	0.00
2038	On 06/02/2014	Bond Future			107.74402		107.74402		107.75037	107.75037			0.00	0	24.00
2038	On 06/02/2014	Bond Future	106.99	Call	754.02000		0.75402		760.37000	0.76037	754.020		0.00	0	0.00
2038	On 06/02/2014	Bond Future	106.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Call	744.02000		0.74402		750.37000	0.75037	744.020		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Call	734.02000		0.73402		740.37000	0.74037	734.020		0.00	0	0.00
2038	On 06/02/2014	Bond Future	107.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future			113.46231		113.46231		113.46837	113.46837			0.00	0	472.00
2050	On 06/02/2014	Bond Future	109.99	Call	3,472.31000		3.47231		3,478.37000	3.47837	3,472.310		0.00	0	0.00
2050	On 06/02/2014	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Call	3,462.31000		3.46231		3,468.37000	3.46837	3,462.310		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 06/02/2014	Bond Future	110.01	Call	3,452.31000		3.45231		3,458.37000	3.45837	3,452.310		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
2050	On 06/02/2014	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			410.92100		410.92100		410.60700	410.60700			0.00	0	0.00
AL37	On 08/05/2014	Index Future			416.38600		416.38600		416.06800	416.06800			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			482.87000		482.87000		483.17600	483.17600			0.00	0	1.00
AL7T	On 08/05/2014	Index Future			489.29100		489.29100		489.60200	489.60200			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			435.83500		435.83500		436.08400	436.08400			0.00	0	723.00
ALBI	On 08/05/2014	Index Future			441.63200		441.63200		441.88400	441.88400			0.00	0	118.00
ALBI	On 07/08/2014	Index Future			447.85700		447.85700		448.11500	448.11500			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.66040		9.66040		9.58050	9.58050		11.82	13,688,786.80	1,417	9,553.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	268.27280		0.26827		221.49770	0.22150	268.273	11.55	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	97.87280		0.09787		130.99770	0.13100	97.873	11.55	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	262.07490		0.26207		216.02070	0.21602	262.075	11.56	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	101.67490		0.10167		135.52070	0.13552	101.675	11.56	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	255.97150		0.25597		210.63720	0.21064	255.972	11.58	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	105.57150		0.10557		140.13720	0.14014	105.571	11.58	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.73320		9.73320		9.65690	9.65690		12.00	0.00	0	1,635.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	621.63780		0.62164		565.29620	0.56530	621.638	11.77	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	88.43780		0.08844		108.39620	0.10840	88.438	11.77	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	306.60990		0.30661		270.10320	0.27010	306.610	11.99	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	273.40990		0.27341		313.20320	0.31320	273.410	11.99	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	226.52340		0.22652		198.84450	0.19884	226.523	12.23	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	383.32340		0.38332		431.94450	0.43194	383.323	12.23	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	222.91060		0.22291		195.58420	0.19558	222.911	12.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	389.71060		0.38971		438.68420	0.43868	389.711	12.24	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	219.34460		0.21934		192.37010	0.19237	219.345	12.26	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	396.14460		0.39614		445.47010	0.44547	396.145	12.26	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	54.30400		0.05430		48.83720	0.04884	54.304	13.36	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	1,021.10400		1.02110		1,091.93720	1.09194	1,021.104	13.36	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.81880		9.81880		9.74530	9.74530		12.12	0.00	0	2,750.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	530.02100		0.53002		485.82990	0.48583	530.021	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	251.22100		0.25122		280.52990	0.28053	251.221	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	255.33150		0.25533		284.95450	0.28495	255.332	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	524.13150		0.52413		480.25450	0.48025	524.132	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	518.28450		0.51828		474.72500	0.47472	518.284	12.06	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	259.48450		0.25948		289.42500	0.28942	259.485	12.06	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.90430		9.90430		9.83480	9.83480		12.30	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	621.01540		0.62102		579.38100	0.57938	621.015	12.19	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	306.71540		0.30672		334.58100	0.33458	306.715	12.19	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	615.26940		0.61527		573.88400	0.57388	615.269	12.19	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	310.96940		0.31097		339.08400	0.33908	310.969	12.19	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	609.55940		0.60956		568.42330	0.56842	609.559	12.20	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	315.25940		0.31526		343.62330	0.34362	315.259	12.20	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.96090		9.96090		9.92960	9.92960		14.09	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	225.54830		0.22555		215.51100	0.21551	225.548	14.08	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	204.64830		0.20465		225.91100	0.22591	204.648	14.08	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	220.69780		0.22070		211.20000	0.21120	220.698	14.09	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	209.79780		0.20980		231.60000	0.23160	209.798	14.09	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	216.27430		0.21627		206.96220	0.20696	216.274	14.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	215.37430		0.21537		237.36220	0.23736	215.374	14.12	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.07450		10.07450		10.04540	10.04540		13.87	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	467.34550		0.46735		451.54400	0.45154	467.346	13.61	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	232.84550		0.23285		246.14400	0.24614	232.845	13.61	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	461.73660		0.46174		446.03510	0.44604	461.737	13.63	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	237.23660		0.23724		250.63510	0.25064	237.237	13.63	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	456.17400		0.45617		440.57440	0.44057	456.174	13.64	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	241.67400		0.24167		255.17440	0.25517	241.674	13.64	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			317.75980		317.75980		-307.42040	-307.42040			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			902.00890		902.00890		885.78850	885.78850			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			983.23240		983.23240		966.22130	966.22130			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			149.66420		149.66420		151.05530	151.05530			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			301.47290		301.47290		266.11490	266.11490			0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			871.43990		871.43990		856.42190	856.42190			0.00	0	1,871.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.01990		12.01990		11.96700	11.96700		12.55	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	753.79560		0.75380		706.03760	0.70604	753.796	12.31	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	23.89560		0.02390		29.03760	0.02904	23.896	12.31	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	744.22460		0.74422		696.60220	0.69660	744.225	12.24	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	24.32460		0.02432		29.60220	0.02960	24.325	12.24	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	734.66420		0.73466		687.18110	0.68718	734.664	12.16	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	24.76420		0.02476		30.18110	0.03018	24.764	12.16	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.19050		12.19050		12.14000	12.14000		13.91	0.00	0	75.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	757.69660		0.75770		728.66870	0.72867	757.697	13.03	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	157.19660		0.15720		178.66870	0.17867	157.197	13.03	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	750.89860		0.75090		722.08980	0.72209	750.899	13.04	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	160.39860		0.16040		182.08980	0.18209	160.399	13.04	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	744.11720		0.74412		715.55180	0.71555	744.117	13.06	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	163.61720		0.16362		185.55180	0.18555	163.617	13.06	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.81090		1.81090		1.80590	1.80590		13.55	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,245.62830		0.12456		1,203.62390	0.12036	1,245.628	13.31	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	36.62830		0.00366		44.62390	0.00446	36.628	13.31	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,154.03740		0.11540		1,113.94720	0.11139	1,154.037	13.16	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	45.03740		0.00450		54.94720	0.00549	45.037	13.16	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,066.80520		0.10668		1,028.69410	0.10287	1,066.805	13.20	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	57.80520		0.00578		69.69410	0.00697	57.805	13.20	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.83140		1.83140		1.82640	1.82640		14.78	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,559.51020		0.15595		1,520.56620	0.15206	1,559.510	13.89	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	145.51020		0.01455		156.56620	0.01566	145.510	13.89	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,478.86890		0.14789		1,440.74880	0.14407	1,478.869	13.88	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	164.86890		0.01649		176.74880	0.01767	164.869	13.88	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,400.11540		0.14001		1,364.81610	0.13648	1,400.115	13.87	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	186.11540		0.01861		200.81610	0.02008	186.115	13.87	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			114.16482		114.16482		114.17103	114.17103			0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	3,174.82000		3.17482		3,181.03000	3.18103	3,174.820		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	3,164.82000		3.16482		3,171.03000	3.17103	3,164.820		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 06/02/2014	Bond Future	111.00	Put		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	3,154.82000		3.15482	3,161.03000	3.16103		3,154.820		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			9.76057		83.49488	9.73953	83.64923				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	1,641.29000		1.64129	1,486.94000	1.48694		1,641.290		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	1,565.76000		1.56576	1,411.41000	1.41141		1,565.760		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	1,490.34000		1.49034	1,335.99000	1.33599		1,490.340		0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.88026		80.82294	9.85845	80.97984				0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,503.27000		2.50327	2,346.37000	2.34637		2,503.270		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,427.98000		2.42798	2,271.08000	2.27108		2,427.980		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,352.79000		2.35279	2,195.89000	2.19589		2,352.790		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			435.21500		435.21500	435.38800	435.38800				0.00	0	483.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	47,750.00000		4.77500	46,020.00000	4.60200		47,750.000		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	47,850.00000		4.78500	46,120.00000	4.61200		47,850.000		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	47,950.00000		4.79500	46,220.00000	4.62200		47,950.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			441.00300		441.00300	441.17900	441.17900				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	9,870.00000		0.98700	8,110.00000	0.81100		9,870.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	9,970.00000		0.99700	8,210.00000	0.82100		9,970.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	10,070.00000		1.00700	8,310.00000	0.83100		10,070.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			447.22000		447.22000	447.40000	447.40000				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	127,700.00000		12.77000	125,900.00000	12.59000		127,700.000		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	127,800.00000		12.78000	126,000.00000	12.60000		127,800.000		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	127,900.00000		12.79000	126,100.00000	12.61000		127,900.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 06/02/2014	Index Future			201.12700		201.12700		201.12900	201.12900			0.00	0	1,335.00
IGOV	On 08/05/2014	Index Future			203.82700		203.82700		203.82900	203.82900			0.00	0	7.00
IGOV	On 07/08/2014	Index Future			206.72500		206.72500		206.72700	206.72700			0.00	0	0.00
IGOV	On 06/11/2014	Index Future			209.79900		209.79900		209.80300	209.80300			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			544.45300		544.45300		542.89900	542.89900			0.00	0	190.00
ILBI	On 08/05/2014	Index Future			551.78900		551.78900		550.22800	550.22800			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			559.69000		559.69000		560.48700	560.48700			0.00	0	20.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.31000		94.69000		5.36000	94.64000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.32000		94.68000		5.39000	94.61000			71,016,250.00	3,000	3,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			5.49000		94.51000		5.55000	94.45000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			5.60000		94.40000		5.65000	94.35000			0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.74000		94.26000		5.81000	94.19000			0.00	0	1,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			5.91000		94.09000		5.97000	94.03000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.13000		93.87000		6.18000	93.82000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.33000		93.67000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.61000		93.39000		6.69000	93.31000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.90000		93.10000		6.97000	93.03000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.15000		92.85000		7.23000	92.77000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.37000		92.63000		7.48000	92.52000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.08190		9.08190		9.06960	9.06960		9.34	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	942.84730		0.94285		930.85510	0.93086	942.847	11.69	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.94730		0.00095		1.25510	0.00126	0.947	11.69	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	932.90290		0.93290		920.92640	0.92093	932.903	11.66	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	1.00290		0.00100		1.32640	0.00133	1.003	11.66	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	922.96160		0.92296		910.98240	0.91098	922.962	11.62	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	1.06160		0.00106		1.38240	0.00138	1.062	11.62	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.14440		9.14440		9.13540	9.13540			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	742.04280		0.74204		735.38690	0.73539	742.043	11.14	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	37.64280		0.03764		39.98690	0.03999	37.643	11.14	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	733.21950		0.73322		726.63470	0.72663	733.219	11.13	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	38.81950		0.03882		41.23470	0.04123	38.819	11.13	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	724.42710		0.72443		717.91490	0.71791	724.427	11.11	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	40.02710		0.04003		42.51490	0.04251	40.027	11.11	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.35580		1.35580		1.35310	1.35310			0.00	0	575.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.35570		1.35570		1.35300	1.35300			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.61220		9.61220	0.10401	9.64030	9.64030		13.29	0.00	0	1,000.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	470.43930		0.04704	0.10401	527.47620	0.05275	470.439	12.51	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	4,748.43930		0.47484	0.10401	4,524.47620	0.45245	4,748.439	12.51	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	451.32200		0.04513	0.10401	506.61350	0.05066	451.322	12.49	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	4,829.32200		0.48293	0.10401	4,603.61350	0.46036	4,829.322	12.49	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	432.79740		0.04328	0.10401	486.37320	0.04864	432.797	12.48	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	4,910.79740		0.49108	0.10401	4,683.37320	0.46834	4,910.797	12.48	0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.13891		101.04790		8.12757	101.11843			0.00	0	11,257.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	1,881.31000		1.88131		1,810.78000	1.81078	1,881.310		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R023	On 06/02/2014	Bond Future	7.85	Put	1,817.63000		1.81763		1,747.10000	1.74710	1,817.630		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	1,753.99000		1.75399		1,683.46000	1.68346	1,753.990		0.00	0	0.00
R023	On 08/05/2014	Bond Future			8.24666		98.47490		8.23478	98.54682			0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.59	Put	4,079.75000		4.07975		4,007.83000	4.00783	4,079.750		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.60	Put	4,016.00000		4.01600		3,944.08000	3.94408	4,016.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 08/05/2014	Bond Future	7.61	Put	3,952.30000		3.95230		3,880.38000	3.88038	3,952.300		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.28535		116.28789		6.32768	116.22021		2.26	0.00	0	32,412.00
R157	On 06/02/2014	Bond Future	5.64	Call	4.64000		0.00464		3.81000	0.00381	4.640	2.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,043.50000		1.04350		1,110.35000	1.11035	1,043.500	2.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	5.04000		0.00504		4.14000	0.00414	5.040	2.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,027.70000		1.02770		1,094.48000	1.09448	1,027.700	2.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	5.48000		0.00548		4.51000	0.00451	5.480	2.21	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,011.95000		1.01195		1,078.66000	1.07866	1,011.950	2.21	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.46941		111.02628		6.51999	110.95824		2.22	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	53.81000		0.05381		47.04000	0.04704	53.810	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	1,795.09000		1.79509		1,856.36000	1.85636	1,795.090	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	55.05000		0.05505		48.14000	0.04814	55.050	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,782.57000		1.78257		1,843.70000	1.84370	1,782.570	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	56.30000		0.05630		49.27000	0.04927	56.300	2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,770.06000		1.77006		1,831.07000	1.83107	1,770.060	2.15	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.64806		112.59246		6.71015	112.52456		1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	677.92000		0.67792		640.91000	0.64091	677.920	1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	577.40000		0.57740		608.29000	0.60829	577.400	1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	683.97000		0.68397		646.78000	0.64678	683.970	1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	572.53000		0.57253		603.24000	0.60324	572.530	1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	690.05000		0.69005		652.68000	0.65268	690.050	1.90	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	567.69000		0.56769		598.22000	0.59822	567.690	1.90	0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.86445		107.44472		6.94505	107.37678		1.67	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	380.77000		0.38077		357.83000	0.35783	380.770	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	952.04000		0.95204		997.04000	0.99704	952.040	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	383.80000		0.38380		360.72000	0.36072	383.800	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	946.56000		0.94656		991.42000	0.99142	946.560	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	386.84000		0.38684		363.63000	0.36363	386.840	1.64	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	941.10000		0.94110		985.83000	0.98583	941.100	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			8.39700		117.82467		8.39034	117.88230		13.75	41,238,634.50	350	62,234.00
R186	On 06/02/2014	Bond Future	7.74	Call	48.51000		0.04851		60.21000	0.06021	48.510	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	5,930.61000		5.93061		5,884.68000	5.88468	5,930.610	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	52.01000		0.05201		64.31000	0.06431	52.010	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	5,841.51000		5.84151		5,796.18000	5.79618	5,841.510	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	55.73000		0.05573		68.65000	0.06865	55.730	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	5,752.72000		5.75272		5,708.01000	5.70801	5,752.720	13.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	3,316.32000		3.31632		3,393.29000	3.39329	3,316.320	13.87	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	318.58000		0.31858		337.92000	0.33792	318.580	13.87	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.50072		119.39159		8.49374	119.45059		14.53	0.00	0	740.00
R186	On 08/05/2014	Bond Future	7.09	Call	401.27000		0.40127		402.14000	0.40214	401.270	14.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	7.09	Put	13,233.19000		13.23319		13,175.06000	13.17506	13,233.190	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	409.58000		0.40958		410.49000	0.41049	409.580	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,143.76000		13.14376		13,085.67000	13.08567	13,143.760	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	418.03000		0.41803		418.97000	0.41897	418.030	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,054.58000		13.05458		12,996.52000	12.99652	13,054.580	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	874.07000		0.87407		877.37000	0.87737	874.070	14.15	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,781.17000		9.78117		9,725.47000	9.72547	9,781.170	14.15	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	2,760.78000		2.76078		2,777.68000	2.77768	2,760.780	14.43	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,906.80000		4.90680		4,864.70000	4.86470	4,906.800	14.43	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	3,725.66000		3.72566		3,745.33000	3.74533	3,725.660	14.53	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,731.75000		3.73175		3,692.42000	3.69242	3,731.750	14.53	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	6,132.06000		6.13206		6,163.15000	6.16315	6,132.060	14.75	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,019.15000		2.01915		1,991.24000	1.99124	2,019.150	14.75	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	7,533.10000		7.53310		7,569.62000	7.56962	7,533.100	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,438.07000		1.43807		1,415.59000	1.41559	1,438.070	14.87	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			8.59692		115.78340		8.58955	115.84431		14.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,177.90000		6.17790		6,121.78000	6.12178	6,177.900	13.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,602.37000		3.60237		3,607.16000	3.60716	3,602.370	13.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,637.48000		3.63748		3,642.42000	3.64242	3,637.480	13.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,127.83000		6.12783		6,071.86000	6.07186	6,127.830	13.94	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	3,672.79000		3.67279		3,677.88000	3.67788	3,672.790	13.95	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,078.04000		6.07804		6,022.22000	6.02222	6,078.040	13.95	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	6,202.13000		6.20213		6,218.20000	6.21820	6,202.130	14.24	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,575.74000		3.57574		3,530.90000	3.53090	3,575.740	14.24	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.68782		117.49411		8.68006	117.55685		13.41	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,597.54000		3.59754		3,638.01000	3.63801	3,597.540	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,147.73000		8.14773		8,125.46000	8.12546	8,147.730	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,629.16000		3.62916		3,669.80000	3.66980	3,629.160	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,094.04000		8.09404		8,071.94000	8.07194	8,094.040	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,660.94000		3.66094		3,701.75000	3.70175	3,660.940	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,040.60000		8.04060		8,018.67000	8.01867	8,040.600	13.16	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	7,680.13000		7.68013		7,744.80000	7.74480	7,680.130	13.61	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,874.76000		3.87476		3,876.69000	3.87669	3,874.760	13.61	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014	Bond Future			275.54743		275.54743		275.57536	275.57536			0.00	0	2,049.00
R197	On 06/02/2014	Bond Future			0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	4,442.57000		4.44257		4,414.64000	4.41464	4,442.570		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	4,452.57000		4.45257		4,424.64000	4.42464	4,452.570		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	4,462.57000		4.46257		4,434.64000	4.43464	4,462.570		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			5.33930		104.05920		5.34552	104.05392		1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	65.96000		0.06596		66.37000	0.06637	65.960	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	150.20000		0.15020		155.89000	0.15589	150.200	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	69.25000		0.06925		69.62000	0.06962	69.250	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	145.00000		0.14500		150.65000	0.15065	145.000	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	72.56000		0.07256		72.89000	0.07289	72.560	1.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future	5.26	Put	139.82000		0.13982		145.43000	0.14543	139.820	1.22	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.33262		105.44307		5.34070	105.43821		1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	91.53000		0.09153		89.26000	0.08926	91.530	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	449.65000		0.44965		452.24000	0.45224	449.650	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	93.14000		0.09314		90.85000	0.09085	93.140	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	445.20000		0.44520		447.77000	0.44777	445.200	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	94.77000		0.09477		92.45000	0.09245	94.770	1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	440.77000		0.44077		443.31000	0.44331	440.770	1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.04113		102.52013		5.05204	102.51618		0.71	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	264.74000		0.26474		260.07000	0.26007	264.740	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	174.87000		0.17487		174.15000	0.17415	174.870	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	266.78000		0.26678		262.11000	0.26211	266.780	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	173.30000		0.17330		172.58000	0.17258	173.300	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	268.83000		0.26883		264.15000	0.26415	268.830	0.72	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	171.75000		0.17175		171.02000	0.17102	171.750	0.72	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014	Bond Future			212.20125		212.20125		212.21701	212.21701		11.45	0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	4,022.86000		4.02286		3,227.01000	3.22701	4,022.860	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	811.61000		0.81161		0.00000	0.00000	811.610	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	4,015.54000		4.01554		3,217.01000	3.21701	4,015.540	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	814.29000		0.81429		0.00000	0.00000	814.290	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	4,008.22000		4.00822		3,207.01000	3.20701	4,008.220	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	816.97000		0.81697		0.00000	0.00000	816.970	11.89	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.14564		106.82710		7.19144	106.68142		4.70	0.00	0	10,779.00
R203	On 06/02/2014	Bond Future	5.95	Call	0.01000		0.00001		0.01000	0.00001	0.010	4.58	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,894.14000		3.89414		4,039.82000	4.03982	3,894.140	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	0.16000		0.00016		0.14000	0.00014	0.160	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,263.59000		3.26359		3,409.25000	3.40925	3,263.590	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	0.18000		0.00018		0.15000	0.00015	0.180	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,230.54000		3.23054		3,376.19000	3.37619	3,230.540	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	0.20000		0.00020		0.17000	0.00017	0.200	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,197.50000		3.19750		3,343.15000	3.34315	3,197.500	4.58	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	89.69000		0.08969		75.53000	0.07553	89.690	4.65	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	1,068.40000		1.06840		1,199.92000	1.19992	1,068.400	4.65	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.29680		104.08727		7.34640	103.94013		5.09	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	56.44000		0.05644		49.25000	0.04925	56.440	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,809.68000		4.80968		4,949.63000	4.94963	4,809.680	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	57.91000		0.05791		50.56000	0.05056	57.910	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,779.77000		4.77977		4,919.56000	4.91956	4,779.770	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	59.42000		0.05942		51.90000	0.05190	59.420	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,749.90000		4.74990		4,889.52000	4.88952	4,749.900	4.97	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	580.31000		0.58031		533.28000	0.53328	580.310	5.04	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	1,947.69000		1.94769		2,047.80000	2.04780	1,947.690	5.04	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,302.11000		1.30211		1,221.62000	1.22162	1,302.110	5.11	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	996.26000		0.99626		1,062.91000	1.06291	996.260	5.11	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.43910		105.55523		7.49292	105.40703		4.71	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	760.61000		0.76061		716.23000	0.71623	760.610	4.63	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	2,428.55000		2.42855		2,532.37000	2.53237	2,428.550	4.63	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	1,667.43000		1.66743		1,752.34000	1.75234	1,667.430	4.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 07/08/2014	Bond Future	7.29	Call	1,255.44000		1.25544		1,192.15000	1.19215	1,255.440	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	1,652.50000		1.65250		1,737.26000	1.73726	1,652.500	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,268.21000		1.26821		1,204.77000	1.20477	1,268.210	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,281.04000		1.28104		1,217.48000	1.21748	1,281.040	4.69	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	1,637.65000		1.63765		1,722.29000	1.72229	1,637.650	4.69	0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.58618			102.95167	7.64503	102.80217		4.56	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	854.80000		0.85480		810.33000	0.81033	854.800	4.45	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	2,774.39000		2.77439		2,879.42000	2.87942	2,774.390	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	863.31000		0.86331		818.84000	0.81884	863.310	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	2,756.88000		2.75688		2,861.91000	2.86191	2,756.880	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	871.87000		0.87187		827.40000	0.82740	871.870	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	2,739.42000		2.73942		2,844.45000	2.84445	2,739.420	4.45	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	980.19000		0.98019		933.02000	0.93302	980.190	4.47	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	2,536.20000		2.53620		2,638.53000	2.63853	2,536.200	4.47	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.19131		93.68620		9.16430	93.92965			0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	1,585.19000		1.58519		1,828.64000	1.82864	1,585.190		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	1,672.62000		1.67262		1,916.07000	1.91607	1,672.620		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,759.91000		1.75991		2,003.36000	2.00336	1,759.910		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			9.29181		94.93214		9.26389	95.17926			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	686.44000		0.68644		933.56000	0.93356	686.440		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	773.64000		0.77364		1,020.76000	1.02076	773.640		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	860.70000		0.86070		1,107.82000	1.10782	860.700		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			9.38843		92.01274		9.35951	92.26418			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	3,104.71000		3.10471		2,853.27000	2.85327	3,104.710		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,013.27000		3.01327		2,761.83000	2.76183	3,013.270		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	2,921.97000		2.92197		2,670.53000	2.67053	2,921.970		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.43697		103.38857		7.47175	103.24706		6.83	0.00	0	29,766.00
R204	On 06/02/2014	Bond Future	6.39	Call	0.40000		0.00040		0.36000	0.00036	0.400		6.63	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,374.81000		4.37481		4,516.28000	4.51628	4,374.810		6.63	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	0.45000		0.00045		0.40000	0.00040	0.450		6.63	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,332.01000		4.33201		4,473.47000	4.47347	4,332.010		6.63	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	0.50000		0.00050		0.45000	0.00045	0.500		6.63	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,289.23000		4.28923		4,430.69000	4.43069	4,289.230		6.63	0	0.00
R204	On 08/05/2014	Bond Future			7.57346		104.76353		7.61044	104.62059		6.84	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	92.16000		0.09216		81.18000	0.08118	92.160		6.66	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,242.50000		6.24250		6,374.46000	6.37446	6,242.500		6.66	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	94.43000		0.09443		83.23000	0.08323	94.430		6.66	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,203.22000		6.20322		6,334.96000	6.33496	6,203.220		6.66	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	96.74000		0.09674		85.32000	0.08532	96.740		6.66	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,163.99000		6.16399		6,295.51000	6.29551	6,163.990		6.66	0	0.00
R204	On 07/08/2014	Bond Future			7.70147		102.20893		7.74073	102.06499		6.91	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,579.23000		2.57923		2,657.49000	2.65749	2,579.230		6.85	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.44	Call	1,614.18000		1.61418		1,548.50000	1.54850	1,614.180	6.85	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,630.26000		1.63026		1,564.18000	1.56418	1,630.260	6.85	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,558.20000		2.55820		2,636.06000	2.63606	2,558.200	6.85	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,646.45000		1.64645		1,579.95000	1.57995	1,646.450	6.85	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,537.29000		2.53729		2,614.73000	2.61473	2,537.290	6.85	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	2,215.94000		2.21594		2,139.08000	2.13908	2,215.940	6.92	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,928.28000		1.92828		1,995.36000	1.99536	1,928.280	6.92	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.82464		103.71877		7.86650	103.57358		6.74	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	1,251.35000		1.25135		1,194.60000	1.19460	1,251.350	6.57	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	4,200.68000		4.20068		4,289.12000	4.28912	4,200.680	6.57	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	1,262.35000		1.26235		1,205.94000	1.20594	1,262.350	6.57	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	4,175.73000		4.17573		4,264.51000	4.26451	4,175.730	6.57	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	1,274.10000		1.27410		1,217.35000	1.21735	1,274.100	6.57	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	4,151.53000		4.15153		4,239.97000	4.23997	4,151.530	6.57	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	2,765.92000		2.76592		2,683.88000	2.68388	2,765.920	6.74	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,193.86000		2.19386		2,257.01000	2.25701	2,193.860	6.74	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.74136		98.23179		7.74060	98.23529		8.72	0.00	0	22,098.00
R207	On 06/02/2014	Bond Future	6.64	Call	0.60000		0.00060		0.80000	0.00080	0.600	8.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,250.54000		5.25054		5,247.24000	5.24724	5,250.540	8.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	0.66000		0.00066		0.88000	0.00088	0.660	8.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,201.40000		5.20140		5,198.12000	5.19812	5,201.400	8.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	0.73000		0.00073		0.97000	0.00097	0.730	8.48	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,152.31000		5.15231		5,149.05000	5.14905	5,152.310	8.48	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.87342		99.53816		7.87251	99.54219		8.58	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	90.22000		0.09022		87.65000	0.08765	90.220	8.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,910.19000		7.91019		7,903.59000	7.90359	7,910.190	8.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	92.41000		0.09241		89.81000	0.08981	92.410	8.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,863.72000		7.86372		7,857.09000	7.85709	7,863.720	8.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	94.65000		0.09465		92.00000	0.09200	94.650	8.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,817.32000		7.81732		7,810.64000	7.81064	7,817.320	8.37	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.99829		97.30103		7.99711	97.30604		8.54	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	1,827.62000		1.82762		1,824.54000	1.82454	1,827.620	8.47	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,147.67000		3.14767		3,139.58000	3.13958	3,147.670	8.47	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,122.49000		3.12249		3,114.40000	3.11440	3,122.490	8.47	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	1,845.60000		1.84560		1,842.52000	1.84252	1,845.600	8.47	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	1,863.69000		1.86369		1,860.62000	1.86062	1,863.690	8.47	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,097.44000		3.09744		3,089.36000	3.08936	3,097.440	8.47	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.11292		98.73854		8.11147	98.74444		8.47	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,631.70000		1.63170		1,612.50000	1.61250	1,631.700	8.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	4,840.76000		4.84076		4,815.66000	4.81566	4,840.760	8.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,645.93000		1.64593		1,626.69000	1.62669	1,645.930	8.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	4,812.65000		4.81265		4,787.51000	4.78751	4,812.650	8.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,660.23000		1.66023		1,640.96000	1.64096	1,660.230	8.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	4,784.63000		4.78463		4,759.46000	4.75946	4,784.630	8.34	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.88949		96.34657		7.88331	96.37853		9.56	0.00	0	11,167.00
R208	On 06/02/2014	Bond Future	6.74	Call	0.24000		0.00024		0.34000	0.00034	0.240	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,183.56000		6.18356	6,151.70000	6.15170	6.18356	6,183.560	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	0.27000		0.00027		0.38000	0.00038	0.270	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,127.68000		6.12768	6,095.83000	6.09583	6,127.680	6,127.680	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	0.30000		0.00030		0.42000	0.00042	0.300	9.30	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,071.84000		6.07184	6,040.00000	6.04000	6,071.840	6,071.840	9.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.00621		94.23170		7.99964	94.26457		10.08	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	86.51000		0.08651	85.40000	0.08540	86.510	86.510	9.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,176.46000		9.17646	9,142.48000	9.14248	9,176.460	9,176.460	9.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	88.70000		0.08870	87.58000	0.08758	88.700	88.700	9.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,122.64000		9.12264	9,088.65000	9.08865	9,122.640	9,122.640	9.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	90.93000		0.09093	89.80000	0.08980	90.930	90.930	9.82	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,068.88000		9.06888	9,034.88000	9.03488	9,068.880	9,068.880	9.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.11503		95.56076		8.10795	95.59502		9.48	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,529.41000		3.52941	3,493.80000	3.49380	3,529.410	3,529.410	9.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,940.77000		1.94077	1,939.42000	1.93942	1,940.770	1,940.770	9.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,961.04000		1.96104	1,959.49000	1.95949	1,961.040	1,961.040	9.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,500.31000		3.50031	3,464.50000	3.46450	3,500.310	3,500.310	9.42	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,981.43000		1.98143	1,979.70000	1.97970	1,981.430	1,981.430	9.43	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,471.37000		3.47137	3,435.38000	3.43538	3,471.370	3,471.370	9.43	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	3,086.79000		3.08679	3,087.80000	3.08780	3,086.790	3,086.790	9.58	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,292.98000		2.29298	2,259.73000	2.25973	2,292.980	2,292.980	9.58	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.22038		93.57436		8.21277	93.60994		9.48	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,611.58000		1.61158	1,617.06000	1.61706	1,611.580	1,611.580	9.26	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	5,348.30000		5.34830	5,318.20000	5.31820	5,348.300	5,348.300	9.26	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,627.37000		1.62737	1,632.62000	1.63262	1,627.370	1,627.370	9.27	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	5,315.06000		5.31506	5,284.73000	5.28473	5,315.060	5,315.060	9.27	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,643.27000		1.64327	1,648.28000	1.64828	1,643.270	1,643.270	9.27	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	5,281.95000		5.28195	5,251.38000	5.25138	5,281.950	5,281.950	9.27	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	3,837.38000		3.83738	3,856.99000	3.85699	3,837.380	3,837.380	9.56	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,541.66000		2.54166	2,525.69000	2.52569	2,541.660	2,541.660	9.56	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.10049		75.33464		9.07845	75.49847		19.65	0.00	0	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	105.52000		0.10552	135.04000	0.13504	105.520	105.520	19.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,456.84000		4.45684	4,322.53000	4.32253	4,456.840	4,456.840	19.42	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	111.80000		0.11180	142.54000	0.14254	111.800	111.800	19.43	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,381.99000		4.38199	4,248.90000	4.24890	4,381.990	4,381.990	19.43	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	118.38000		0.11838	150.37000	0.15037	118.380	118.380	19.43	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,307.58000		4.30758	4,175.74000	4.17574	4,307.580	4,307.580	19.43	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.19234		73.19187		9.16959	73.35824		21.05	0.00	0	60.00
R209	On 08/05/2014	Bond Future	7.84	Call	426.72000		0.42672	452.68000	0.45268	426.720	426.720	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,446.91000		11.44691	11,306.50000	11.30650	11,446.910	11,446.910	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	435.27000		0.43527	461.61000	0.46161	435.270	435.270	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,364.80000		11.36480	11,224.77000	11.22477	11,364.800	11,364.800	20.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	7.86	Call	443.94000		0.44394		470.69000	0.47069	443.940	20.58	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,282.95000		11.28295	11,143.33000	11.14333	11,282.950	20.58	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,353.61000		1.35361	1,412.98000	1.41298	1,353.610	20.70	0.00	0	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,695.97000		6.69597	6,588.97000	6.58897	6,695.970	20.70	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,659.36000		2.65936	2,749.51000	2.74951	2,659.360	20.93	0.00	0	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,084.99000		4.08499	4,008.77000	4.00877	4,084.990	20.93	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,495.92000		4.49592	4,614.16000	4.61416	4,495.920	21.20	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,303.50000		2.30350	2,255.37000	2.25537	2,303.500	21.20	0.00	0	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	5,047.96000		5.04796	5,172.45000	5.17245	5,047.960	21.28	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,960.43000		1.96043	1,918.55000	1.91855	1,960.430	21.28	0.00	0	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,579.57000		5.57957	5,709.35000	5.70935	5,579.570	21.35	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,681.72000		1.68172	1,645.13000	1.64513	1,681.720	21.35	0.00	0	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	6,036.90000		6.03690	6,170.22000	6.17022	6,036.900	21.41	0.00	0	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,475.21000		1.47521	1,442.16000	1.44216	1,475.210	21.41	0.00	0	0	10,000.00
R209	On 07/08/2014	Bond Future			9.27820		74.22433	9.25468	74.39374		20.67	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,703.70000		3.70370	3,792.80000	3.79280	3,703.700	20.57	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,448.64000		5.44864	5,368.33000	5.36833	5,448.640	20.57	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,735.41000		3.73541	3,824.95000	3.82495	3,735.410	20.57	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,405.77000		5.40577	5,325.90000	5.32590	5,405.770	20.57	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,767.25000		3.76725	3,857.24000	3.85724	3,767.250	20.58	0.00	0	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,363.15000		5.36315	5,283.73000	5.28373	5,363.150	20.58	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future			9.36078		72.17467	9.33647	72.34724		20.85	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,147.28000		4.14728	4,233.22000	4.23322	4,147.280	20.73	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,851.57000		6.85157	6,764.94000	6.76494	6,851.570	20.73	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,177.52000		4.17752	4,263.84000	4.26384	4,177.520	20.73	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,806.81000		6.80681	6,720.56000	6.72056	6,806.810	20.73	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,207.87000		4.20787	4,294.58000	4.29458	4,207.870	20.74	0.00	0	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,762.27000		6.76227	6,676.41000	6.67641	6,762.270	20.74	0.00	0	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000		0.00	0	0	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R210	On 06/02/2014	Bond Future			161.28043		161.28043	161.29354	161.29354		0.00	0	0	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	209.57000		0.20957	196.46000	0.19646	209.570	0.00	0	0	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	219.57000		0.21957	206.46000	0.20646	219.570	0.00	0	0	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	229.57000		0.22957	216.46000	0.21646	229.570	0.00	0	0	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00
R211	On 06/02/2014	Bond Future			128.63861		128.63861	128.62953	128.62953		0.00	0	0	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	351.39000		0.35139	360.47000	0.36047	351.390	0.00	0	0	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	361.39000		0.36139	370.47000	0.37047	361.390	0.00	0	0	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0	0	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	371.39000		0.37139	380.47000	0.38047	371.390	0.00	0	0	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212													
R212	On 06/02/2014	Bond Future		131.13630	131.13630		131.15195	131.15195			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	1,853.70000	1.85370	1,838.05000	1.83805	1,853.700		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	1,863.70000	1.86370	1,848.05000	1.84805	1,863.700		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	1,873.70000	1.87370	1,858.05000	1.85805	1,873.700		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		8.97204	86.10816		8.95030	86.27258		17.73	0.00	0	21,529.00
R213	On 06/02/2014	Bond Future	8.29	Call	54.39000	0.05439	73.75000	0.07375	54.390	17.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	5,446.98000	5.44698	5,301.92000	5.30192	5,446.980	17.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	57.97000	0.05797	78.25000	0.07825	57.970	17.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	5,367.88000	5.36788	5,223.74000	5.22374	5,367.880	17.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	61.74000	0.06174	82.95000	0.08295	61.740	17.42	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	5,289.08000	5.28908	5,145.87000	5.14587	5,289.080	17.42	0.00	0	0.00
R213	On 08/05/2014	Bond Future		9.06918	83.71551		9.04671	83.88250		18.81	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	387.27000	0.38727	405.98000	0.40598	387.270	18.38	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,063.93000	12.06393	11,915.65000	11.91565	12,063.930	18.38	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	395.02000	0.39502	414.04000	0.41404	395.020	18.38	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,981.98000	11.98198	11,834.01000	11.83401	11,981.980	18.38	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	402.90000	0.40290	422.23000	0.42223	402.900	18.38	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,900.28000	11.90028	11,752.62000	11.75262	11,900.280	18.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future		9.16128	84.89598		9.13798	85.06622		18.34	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,482.51000	3.48251	3,580.85000	3.58085	3,482.510	18.17	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,875.96000	5.87596	5,804.06000	5.80406	5,875.960	18.17	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,830.80000	5.83080	5,759.37000	5.75937	5,830.800	18.17	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,513.36000	3.51336	3,612.17000	3.61217	3,513.360	18.17	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,544.37000	3.54437	3,643.64000	3.64364	3,544.370	18.17	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,785.89000	5.78589	5,714.92000	5.71492	5,785.890	18.17	0.00	0	0.00
R213	On 06/11/2014	Bond Future		9.25134	82.60973		9.22721	82.78316		18.32	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	4,022.32000	4.02232	4,092.46000	4.09246	4,022.320	18.15	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,053.58000	7.05358	6,950.29000	6.95029	7,053.580	18.15	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	4,052.33000	4.05233	4,122.85000	4.12285	4,052.330	18.15	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,007.98000	7.00798	6,905.07000	6.90507	7,007.980	18.15	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	4,082.47000	4.08247	4,153.36000	4.15336	4,082.470	18.15	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,962.60000	6.96260	6,860.06000	6.86006	6,962.600	18.15	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future		9.19571	76.20010		9.17371	76.36934		21.16	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	659.72000	0.65972	753.42000	0.75342	659.720	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,268.19000	2.26819	2,192.65000	2.19265	2,268.190	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	684.57000	0.68457	780.12000	0.78012	684.570	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,213.48000	2.21348	2,139.79000	2.13979	2,213.480	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	710.05000	0.71005	807.45000	0.80745	710.050	21.05	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,159.55000	2.15955	2,087.71000	2.08771	2,159.550	21.05	0.00	0	0.00
R214	On 08/05/2014	Bond Future		9.28515	73.92832		9.26244	74.10021		22.22	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,535.90000	2.53590	2,623.85000	2.62385	2,535.900	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,824.04000	4.82404	4,740.10000	4.74010	4,824.040	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,566.71000	2.56671	2,655.28000	2.65528	2,566.710	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,775.37000	4.77537	4,692.05000	4.69205	4,775.370	22.10	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,597.74000	2.59774	2,686.93000	2.68693	2,597.740	22.11	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,727.05000	4.72705	4,644.35000	4.64435	4,727.050	22.11	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 06/02/2014		Bond Future	9.28128	98.49214		9.24932	98.80566			0.00	0	12,135.00
R248	On 06/02/2014	9.09	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.09	Put	1,904.59000	1.90459		1,591.07000	1.59107	1,904.590		0.00	0	0.00
R248	On 06/02/2014	9.10	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.10	Put	1,803.32000	1.80332		1,489.80000	1.48980	1,803.320		0.00	0	0.00
R248	On 06/02/2014	9.11	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	9.11	Put	1,702.24000	1.70224		1,388.72000	1.38872	1,702.240		0.00	0	0.00
R248	On 08/05/2014		Bond Future	9.37400	95.37974		9.34099	95.69783			0.00	0	1,375.00
R248	On 08/05/2014	9.04	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	9.04	Put	3,310.17000	3.31017		2,992.08000	2.99208	3,310.170		0.00	0	0.00
R248	On 08/05/2014	9.05	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	9.05	Put	3,208.04000	3.20804		2,889.95000	2.88995	3,208.040		0.00	0	0.00
R248	On 08/05/2014	9.06	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 08/05/2014	9.06	Put	3,106.10000	3.10610		2,788.01000	2.78801	3,106.100		0.00	0	0.00
RAIN	On 17/03/2014		Foreign Exchange Future	21,521.07000	21,521.07000		21,441.20000	21,441.20000			0.00	0	0.00
TRY / R	On 17/03/2014		Foreign Exchange Future	4.78250	4.78250		4.78460	4.78460		12.01	23,912.50	5	0.00
TRY / R	On 17/03/2014	4.99	Call	26.08140	0.02608		26.76330	0.02676	26.081	12.85	0.00	0	0.00
TRY / R	On 17/03/2014	4.99	Put	233.58140	0.23358		232.16330	0.23216	233.581	12.85	0.00	0	0.00
TRY / R	On 17/03/2014	5.00	Call	24.47220	0.02447		25.08350	0.02508	24.472	12.89	0.00	0	0.00
TRY / R	On 17/03/2014	5.00	Put	241.97220	0.24197		240.48350	0.24048	241.972	12.89	0.00	0	0.00
TRY / R	On 17/03/2014	5.01	Call	22.95350	0.02295		23.49750	0.02350	22.953	12.93	0.00	0	0.00
TRY / R	On 17/03/2014	5.01	Put	250.45350	0.25045		248.89750	0.24890	250.453	12.93	0.00	0	0.00
TRY / R	On 13/06/2014		Foreign Exchange Future	4.74740	4.74740		4.74910	4.74910		11.65	0.00	0	0.00
TRY / R	On 13/06/2014	5.04	Call	48.83190	0.04883		48.83620	0.04884	48.832	12.53	0.00	0	0.00
TRY / R	On 13/06/2014	5.04	Put	341.43190	0.34143		339.73620	0.33974	341.432	12.53	0.00	0	0.00
TRY / R	On 13/06/2014	5.05	Call	47.23290	0.04723		47.18260	0.04718	47.233	12.59	0.00	0	0.00
TRY / R	On 13/06/2014	5.05	Put	349.83290	0.34983		348.08260	0.34808	349.833	12.59	0.00	0	0.00
TRY / R	On 13/06/2014	5.06	Call	45.68790	0.04569		45.58500	0.04559	45.688	12.64	0.00	0	0.00
TRY / R	On 13/06/2014	5.06	Put	358.28790	0.35829		356.48500	0.35648	358.288	12.64	0.00	0	0.00
Total for Derivatives :											315,333,322.60	21,340	3 023 673.00

i-Bonds

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000		0.00000	100.39917			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.84000	105.61078		6.84000	105.55194			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000		0.00000	100.58570			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.63500	105.82699		8.63500	105.75287			0.00	0	4,000,000,000.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.00000		0.00000	101.16070			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.00000		0.00000	101.27515			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	9.50000	96.94169		9.50000	96.86717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	7.14000	103.76764	7.14000	103.70732				0.00	0	390,000,000.00
AB07	On 07/03/2014	Spot Bond	5.84000	108.12530	5.84000	103.70311				0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.80960				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.76000	106.62319	8.76000	106.54746				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	0.90000	136.56408	0.90000	136.52873				18,000,000,000.00	20,000,000	10,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.41000	127.74128	2.41000	261.06455				48,200,000,000.00	20,000,000	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.14697				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.76240				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.18571				0.00	20,000,000	7,510,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.70230				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.73327				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.75379				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	99.93635				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.60000	108.38371	7.60000	108.31673				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.56830				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.09000	104.67755	7.09000	104.61713				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.10946				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.39385				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.23701				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.30143				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.32720				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.55954				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.70451				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24274				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.71177				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.05850			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.53969			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.35000	136.92269		5.35000	131.77006			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.11000	126.94571		3.11000	126.88984			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.85000	117.96727		2.85000	117.91800			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.50000	101.76795		4.50000	101.71229			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.91000	101.43469		5.91000	101.36705			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.16000	109.70601		11.16000	109.60732			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.34746			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.60884			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.66836			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.70141			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.15000	110.76801		4.15000	110.71011			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	41.41749		100.00000	41.11057			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.15000	164.26144		2.15000	164.20220			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.30841		2.76000	155.24468			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.18000	165.89435		2.18000	165.83414			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.10000	169.95389		2.10000	169.89330			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.15625	73.04776		8.15625	73.00071			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.15625	73.04776		8.15625	73.00071			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.64000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.62210			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.79000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.80000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.13000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000	0.00000	87.04000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	86.43000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.31283				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.19810				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	86.08000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.63000		102.69769	6.63000	102.64250				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	86.44000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000	0.00000	89.34000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000	0.00000	86.71000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.48553				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.13000		114.61485	7.13000	114.54833				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.15631				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	83.93000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	84.03000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.78500		92.57840	2.78500	100.34652				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.75500		99.03944	2.75500	147.47988				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.70000		111.95162	2.70000	193.73047				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	82.78000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.71500		91.49059	9.71500	91.41869				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	92.38000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.40000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	107.80900				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.72000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	96.88000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.83000	105.88599		9.83000	105.80228			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		9.77500	106.29820		9.77500	106.21462			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.03500	90.31671		9.03500	90.25097			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	104.21000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.96000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.87000	105.58766		9.87000	105.50385			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	88.34000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.86019			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.46000	108.45195		8.46000	108.37751			0.00	0	40,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.79000	103.77148		6.79000	103.71408			135,800,000,000.00	20,000,000	530,000,000.00
ABS6	On 01/06/2020	Spot Bond		9.05000	97.22942		9.05000	97.15851			0.00	0	30,000,000.00
ABS7	On 11/09/2026	Spot Bond		10.03000	94.63865		10.03000	94.56192			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.49000	107.04693		7.49000	106.98172			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.60000	131.24422		1.60000	128.67974			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.22000	129.66998		2.22000	265.01034			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.84000	123.56445		0.84000	126.28847			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.06000	123.73375		2.06000	126.17485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	42.65668	100.00000	42.34057				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.29000	108.16969	11.29000	108.07129				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.64085				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.47427	100.00000	2.45594				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.68508				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.31240				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	14.74781	100.00000	14.63852				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.59661				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	61.01405	11.00000	60.96174				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	14.74781	100.00000	14.63852			20,000,000,000,000.00	200,000,000	100,000,000.00	
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.23810				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.75328				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.83180				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.71825				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.74192				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.75233				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.87071				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.87071				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.86990				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.69933				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.86990				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.87153				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	87.03158			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.68599			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.55251			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.72777			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.75122			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.76066			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.74174			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69934			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.50500	103.19156		9.50500	103.18188			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.64258			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.46000	108.95093		7.46000	99.85714			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.87555			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.94216			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.65455			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	99.94611			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	80.54271			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	164.79557			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	164.85691			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.71820			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.22624			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.22624			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.94611			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.10076			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.69449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.68881			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.79315			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.04820			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.79257			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.87318			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54986			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.76433			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.98914			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.58737			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.72106			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.60649			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.59604			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70609			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.30975			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63024			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61409			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.64543			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70419			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67099			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63309			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.64354			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.61928		10.23000	103.53364			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.65380			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63784			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.88888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.00872			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.59592			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.57500	101.93544		9.57500	101.85690			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70128			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.33322		1.75000	110.42091			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.64259			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.64430			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67862			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.70208			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.65515			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.69738			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.67393			0.00	0	200,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72551			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.86395			0.00	0	100,000,000.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.70676			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.08039			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.69738			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.68462			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.72475			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.73705			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.63768			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.65193			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.73998			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.72364			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.68332			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76953			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77234			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77701			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	90.79743			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.73956			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.73956			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	121.28916			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	122.16668			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.63636			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62978			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.10937			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.64763			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.65046			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.67862			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.63730			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.63636			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.70834			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.62755			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.86415			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.83647			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	10.17948	100.00000	10.10568			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.13873			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.26885			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.35552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.07311			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.08125			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.09208			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.07083			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.09500	98.76083		8.09500	98.69626			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.09312			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.10935			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.55500	103.26077		8.55500	103.18911			0.00	0	40,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.47000	116.24781		9.47000	116.15920			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	58.97912		100.00000	58.54205			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.21000	111.22086		7.21000	111.15560			0.00	0	6,120,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	56.11110		100.00000	67.19370			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	14.25843		100.00000	14.16346			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.00500	152.54158		3.00500	152.47597			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.85000	105.19250		4.85000	131.75938			97,000,000,000.00	20,000,000	10,000,000.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.83164			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.74587			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.70934			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.18076			0.00	0	0.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.53674			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.78386			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	100.75677			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.58934			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.47363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond		9.04500	105.97987		9.04500	105.90263			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.61836			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.11216			0.00	20,000,000	10,000,000.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.30006			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.92202			0.00	2,000,000,000	1,000,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.95174			0.00	2,000,000,000	1,000,000,000.00
BAW19	On 05/12/2020	Spot Bond		9.65000	100.92500		9.65000	100.84665			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.09000	110.85739		7.09000	110.79376			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.47546			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.43100			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.07000	103.86992		7.07000	103.81046			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.91000	106.34143		8.91000	106.26506			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.82427			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.96609	103.96074		10.96609	102.59031			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.83754	101.82510		10.83754	101.31317			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.88541	101.70464		10.88541	101.24670			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.65781			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.93531	101.48602		10.93531	101.15850			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.00152	100.22383		12.00152	100.07736			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.67399			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.67399			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.67406			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.21609	100.41495		11.21609	100.48192			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.13441	102.68196		11.13441	101.15192			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.83754	101.82510		10.83754	101.31317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA15	On 30/06/2016	Spot Bond		11.09268	101.69142		11.09268	101.28740			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.30234	95.27097		10.30234	100.78068			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.63844			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.62321			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.62321			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.58824			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		10.52972	100.72845		10.52972	100.65161			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.68500	99.26382		11.68500	99.06843			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		11.61000	65.66575		11.61000	96.57120			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.99799			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.57707			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	81.73385		12.22500	100.61347			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.61367			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.44500	64.60493		11.44500	96.51070			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.59461			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.61050			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.61050			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	100.58697			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.44448			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.62524			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.40200			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.62524				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	100.00000	5.45380	100.00000	5.40879				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.96609	104.07974	13.96609	102.75428				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.28440	101.30040	15.28440	101.17071				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.19793	101.13509	14.19793	100.97267				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.81588				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.81588				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.81588				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.84727				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	100.00000	1.38944	100.00000	1.37797				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	13.15764	100.00000	13.08289				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.98400	100.00000	19.83590				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.18768	100.00000	18.05291				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.22696	100.00000	11.14377				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.23541	100.00000	11.15122				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.57393	100.00000	13.47334				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.76158	100.00000	11.67442				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	87.17156	100.00000	86.58521				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.11238				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.70168				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.71848				0.00	0	0.00
BCP76U	On 24/01/2014	Spot Bond	100.00000	50.00004	100.00000	50.00000				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000	95.05208	100.00000	94.31525				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000	90.57072	100.00000	89.90148				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.12000	103.93971	2.12000	170.70582				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	8.39000	96.46598		8.39000	139.15429			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.39000	97.82223		8.39000	139.50528			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.77500	96.96772		8.77500	96.89911			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.74549			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.31019			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	100.91802			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.66086			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	93.87755		100.00000	92.46231			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.13500	98.85672		8.13500	98.79141			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.91655			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01192			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01315			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01725			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02135			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03259			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	13.62293		100.00000	13.52198			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.48583			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.56818			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.60347			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.61524			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.75639			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.94458			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	10.65957		100.00000	10.58229			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	10.65957		100.00000	10.58229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.67160			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.72836			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.74384			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.46000	104.15794		8.46000	104.08645			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.79024			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87255			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.11605		100.00000	6.07073			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.11605		100.00000	6.07073			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.41500	106.74054		6.41500	106.68561			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.68243			0.00	20,000,000	10,000,000.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.85012			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.39228			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.74858			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.01347			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.19651			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.00325			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.06059			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.16476			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.59783			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.30943			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	41.45463		100.00000	41.14399			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	13.82725		100.00000	13.72478			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.27059			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.89000	107.52470		6.89000	107.46435			0.00	0	10,000,000.00
CBL08	On 02/11/2016	Spot Bond		9.56000	114.10697		9.56000	114.01870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	99.86452				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.95194				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.21000		104.98670	9.21000	104.90838				0.00	0	680,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.35500		104.32278	11.35500	104.22734				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	102.22226				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.60500		99.64285	11.60500	105.31212				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.51032				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.45000		101.77178	9.45000	101.69393				0.00	0	40,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	101.59457				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.04500		100.78161	12.04500	100.68555				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.54304				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	101.01566				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.44285				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.36000		93.47223	10.36000	93.39402				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.22000		115.17236	10.22000	115.07779				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.07000		111.24658	10.07000	111.15653				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.41000		116.02041	9.41000	115.93202				0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.32905				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.81000		104.43649	11.81000	104.33723				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.62257				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.74867				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.06988				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.08072				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.14316				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.16034				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.24885			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.22414			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.35475			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.88903			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.51827			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	97.87234		100.00000	96.33508			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	97.87234		100.00000	96.33508			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	97.87234		100.00000	96.33508			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.71827			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	97.87234		100.00000	96.33508			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.95802			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.96513			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.71089		10.11000	100.62861			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.96513			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.34173			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	115.57452		2.76000	115.52737			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	112.56322		3.14000	115.54248			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.38353		8.25000	103.31429			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	100.96513			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.96513			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	120.66374		3.10000	115.13782			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.35112		2.40000	114.84609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.03385			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.68522			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.19931			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.19000	103.15664		8.19000	103.08842			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.20571			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.20274			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.07623			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.07677			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.24000	103.30133		8.24000	103.23260			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.24000	103.30133		8.24000	103.23260			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		8.29000	102.12805		8.29000	102.05970			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.73722			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.81861			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.12650			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.12650			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	83.98315		100.17539	82.90958			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04220			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.30924			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.74826			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.10293			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.17965			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.94973		9.35000	103.87233			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.94973		9.35000	103.87233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.10286			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.10613			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	101.86451			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68352			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.82707			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50878			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50878			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50878			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50878			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50878			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.52245			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54505			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54505			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54505			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54505			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54505			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54884			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.37500	104.35981		9.37500	104.28060			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17495			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.64034			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.64034			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.86354			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84612			0.00	0	10,000,000.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.72272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66924			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.66454			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.68516			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.16967			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.34795			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.68326			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	104.92450			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89937			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.58745			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.50671			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.64575			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75362			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75362			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75362			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75362			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.43098			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.03781			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92232			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63213			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62457			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53503			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62457			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40049			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.79119			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55686			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54641			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.12814			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.41286			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.14706			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	125.63935			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	125.99391			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.74035			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	124.56738			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.68514			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.53007			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.99500	93.84800		10.99500	93.76479			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.51500	95.48943		11.51500	95.40087			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51977			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.78824			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.49152			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.84633			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.49051		8.80500	102.04386			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.68332			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	121.48895			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.71802			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.73207			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.78637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.73956			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05645			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05645			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05645			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.83195			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.55268			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.06548			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51977			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	109.47983			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	109.65995			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.55974			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.91880			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.92356			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52310			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07028			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.87297			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.64905			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.76017			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.91968			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.40718			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.55544			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.50644			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.92958			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.49641			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.79392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000	0.00000	101.25171				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.38886				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	100.97405				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.10462				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.53394	7.01000	38.13180				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000	0.00000	143.52806				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	8.77500		96.96772	8.77500	130.01646				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.39000		31.72690	8.39000	139.15429				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.39000		32.12859	8.39000	139.50528				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	87.86167				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	87.75788				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.29254				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.29254				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.74666				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.69364				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.70412				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.69738				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.62790				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000	0.00000	101.28845				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.74000		111.66425	8.74000	108.22874				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.91000		101.60930	8.91000	101.53633				0.00	0	711,100,000.00
COJ05	On 05/06/2023	Spot Bond	10.27000		113.20376	10.27000	113.11036				0.00	0	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
COJ06	On 09/12/2015	Spot Bond	8.09000	106.06683		8.09000	105.99752			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.86000	108.36752		9.86000	108.28111			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.30500	95.88987		10.30500	95.81050			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.12000	96.72831		11.12000	96.64208			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.12000	89.58070		11.12000	89.50084			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.04823			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.08984			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.99435			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.82838			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.91112			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.49527			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.72000	89.29500		12.72000	89.20379			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.26194		100.00000	11.17848			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.03163			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.18500	98.13168		8.18500	98.06646			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.29046			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.45108			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.85514			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	103.08618			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.27592			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.92170			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.56360			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.59181			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.97000	119.09565		6.97000	119.02843			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.50500	108.82391		8.50500	108.75004			4,541,487,142,500.00	533,978,500	4,643,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond		8.93500	110.67404		8.93500	110.59521			56,681,809,218,500.00	6,343,795,100	12,373,100,000.00
DVC001	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.69574			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.72845			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.09057			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.13500	133.28018		8.13500	126.45526			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	104.95283			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	104.35397		0.10000	131.39125			496,000,000,000.00	4,960,000,000	6,960,000,000.00
EL28	On 02/05/2028	Spot Bond		2.18500	115.83109		2.18500	115.78887			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.19500	103.36663		2.19500	103.32887			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.28500	102.24467		2.28500	102.20688			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.76000	109.03649		9.76000	103.67727			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.61000	109.69303		9.61000	109.60773			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.17000	101.54722		10.17000	101.46377			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.73000	90.40623		10.73000	94.53130			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.19875			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.47448			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.69486			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.26273			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.04243			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	80.71749		100.00000	79.64602			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	93.58974		100.00000	92.87532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ201U	On 13/02/2014	Spot Bond	100.00000		95.54974	100.00000	94.80519				0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		94.19231	100.00000	93.50644				0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		84.49051	100.00000	83.92346				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.25928	3.00000	128.20399				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.15000		103.18534	11.15000	103.09260				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	104.89795				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.93871				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.32241				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.96500		84.79681	9.96500	98.10552				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.36268				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.09261				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.41839				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.29963				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.26622				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.44579				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.40258				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.19908				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.23571				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.16615				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.22074				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.15522				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.20073				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.62000		104.86158	6.62000	104.80530				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.75000		107.81513	7.75000	107.74760				5,431,200,000.00	700,800	17,822,663,200.00
ES23	On 25/01/2023	Spot Bond	8.60000		108.69984	8.60000	108.62443				7,117,360,000.00	827,600	24,120,827,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond		8.98500	94.20251		8.98500	94.13430			18,089,207,589,000.00	2,013,267,400	9,405,267,400.00
ES33	On 15/09/2033	Spot Bond		9.74000	83.31680		9.71500	83.43528			1,411,392,500,824,000.00	44,906,827,600	17,651,827,600.00
ES42	On 25/04/2042	Spot Bond		9.90500	88.90950		9.90500	88.83869			0.00	0	3,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.13083			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13080			0.00	1,400,000,000	700,000,000.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.52983			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.95032			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.13482			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.21849			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.61497		100.00000	12.52351			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	12.27624		100.00000	12.18724			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.69146			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.72209			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.78327			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.84435			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.79000	104.65746		6.79000	104.59956			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.44500	97.20945		9.44500	97.13554			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.73904			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73897			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.94416			0.00	20,000,000	10,000,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.11839			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.24500	103.97871		11.24500	103.88500			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.19866			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.16000	124.47961		2.16000	125.26965			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.25000	129.36313		2.25000	264.38258			45,000,000,000.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond		2.49500	97.13870		2.49500	104.31557			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.73500	99.27067		2.73500	147.82445			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.59000	113.76784		2.59000	196.87516			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.40000	114.18014		7.40000	114.11142			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.99800	59.07448		7.99800	58.37880			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49000	37.73094		9.49000	36.82423			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.72000	36.48834		9.72000	35.55023			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.36723			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.79451			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.15854			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.96579			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.74239			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.74239			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.32918			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.71144			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84139			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.00933			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71833			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79599			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.32834			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.14023		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.14023		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.99391			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77701			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.73676			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	113.73099			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	100.76298			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.11269		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	100.81628			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.02397			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.99147			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	12.95018		100.09221	12.85414			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.68519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	112.19002			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.83733			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.94513			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.59574			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	105.64714			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.77696			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	100.78646			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.71166			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.72083			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.96823			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.74076			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.72409			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.70676			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		54.76474		13.22500	54.70539			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.66172			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.66266			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.02099			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.69645			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.74000		88.45150		3.74000	91.46599			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.73019			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.73019			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.33819			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.51977			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.91143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.38293			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.68332			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.66548			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.86164			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.79291			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.39106			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.84013			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	99.93195			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.92170			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.71332			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.10517			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60061			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.00192			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		100.00000	8.56788		100.00000	0.87916		500,000,000,000,000.00	5,000,000,000	10,000,000,000.00	
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.04073			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.77974			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.77509			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.09155			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.65678			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.92325			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.40000	117.16574		3.40000	116.28647			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.79019			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.79871			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.38000	107.75433		3.38000	116.44966			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.18000	99.24438		1.18000	121.54077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	3.40000	104.96769		3.40000	116.28647			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.16000	103.29913		2.16000	123.03753			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.23000	103.96535		2.23000	126.58057			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.91231			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.02834			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.11407			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.13459			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.68035			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.78455			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	104.92697			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.92444			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.88855			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74238			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.03193			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74144			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.84681			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.83068			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	92.62044			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.14588		100.00000	9.07810			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	15.45917		100.00000	15.34461			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.30000	142.82045		4.30000	142.74378			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.94523			0.00	0	4,000,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.96907			0.00	1,200,000,000	650,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.27662			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.46182			0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.93923			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.42173			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.58934			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		100.00000		0.00000	84.30406			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.91500		88.24912		2.91500	115.70966			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.05207			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	100.00000		10.49849		100.00000	10.42070		1,850,000,000,000,000.00	18,500,000,000	18,500,000,000.00	
FRS104	On 23/01/2024	Spot Bond	100.00000		10.49849		100.00000	10.42070			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.76000		124.27803		2.76000	253.97949			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.26000		129.26104		2.26000	264.17371			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.98000		122.15906		2.98000	249.64463			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.53000		101.55654		2.53000	123.63491			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.94641			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.06000		126.21919		2.06000	122.31684			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.07942			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.33234			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.54514			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.89500		92.44622		2.89500	92.40740			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.07255		104.97509	15.94818			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.26245		101.07593	20.11086			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.31824		100.44759	12.22660			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.67673			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		18.63889		100.76967	18.49981			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		104.18553		2.42000	104.14567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.35247			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.45500	95.61178		2.45500	103.63717			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.30230			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.48500	95.33146		2.48500	103.33308			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.22173			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.46000	127.23947		2.46000	329.46810			0.00	0	0.00
FRS92		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.45218			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.53055			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.43606			0.00	0	0.00
FRS95		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.36233			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.11685			0.00	0	0.00
FRS97		On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.00003			0.00	0	0.00
FRS98		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.61857			0.00	0	0.00
FRS99		On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.29738			0.00	0	0.00
FRX14		On 01/09/2014	Spot Bond	6.04500	104.87060		6.04500	104.81885			0.00	0	120,000,000.00
FRX15		On 14/03/2015	Spot Bond	6.34000	105.83234		6.34000	105.77761			0.00	0	300,000,000.00
FRX16		On 15/09/2016	Spot Bond	7.31000	104.57156		7.31000	104.50935			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	7.91000	104.96105		7.91000	104.89358			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	8.14500	111.25920		8.14500	111.18602			0.00	0	0.00
FRX19		On 15/11/2019	Spot Bond	8.74500	102.93255		8.74500	102.85956			0.00	0	50,000,000.00
FRX20		On 01/10/2020	Spot Bond	9.02000	101.48214		9.02000	101.40837			0.00	0	0.00
FRX23		On 28/02/2023	Spot Bond	9.69500	91.60040		9.69500	91.52855			0.00	0	0.00
FRX24		On 10/12/2024	Spot Bond	9.79000	107.72844		9.79000	107.64361			0.00	0	0.00
FRX31		On 21/02/2031	Spot Bond	10.58000	95.63907		10.58000	95.55871			211,600,000,000.00	20,000,000	2,010,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond		10.58000	78.87334		10.58000	78.80635			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.54660			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.57599			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.59977			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.60926			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.63295			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.67089			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.69932			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.82238			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.61715			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.27191			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.26000	103.39990		9.26000	103.32279			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	101.25866			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.64705			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.21226			0.00	0	0.00
GRB93	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.94160			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		100.00000	99.81785		100.00000	99.27536			0.00	0	0.00
GRD01U	On 28/01/2014	Spot Bond		100.00000	99.72678		100.00000	98.91599			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.23397			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.30190			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.94804			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.94681			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.94443			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.94147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.93736			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	100.86277			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.07389			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.16732			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.78151			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.38411			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.81839			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	100.44796			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.63925			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.93505			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.07136			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.78145			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.82709			0.00	2,000,000,000	1,000,000,000.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.82466			0.00	0	0.00
HILC08	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.34648			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.22939			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		100.00000	80.57395		100.00000	80.04386			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.07475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond		7.77445	101.31284		7.77445	102.58976			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	100.07855			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.12743	101.31419		8.12743	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	100.08343			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.57802	101.31975		8.57802	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	100.08939			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	100.13682			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.19046			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.19761			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.27500	112.07816		8.27500	107.13660			0.00	0	2,930,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.03000	131.63378		2.03000	269.02798			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.01000	134.66534		2.01000	269.45514			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.66000	100.89080		9.66000	96.19653			0.00	0	3,220,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.63000	101.09792		9.63000	96.40370			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	35.47373		100.00000	35.21085			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.20746		100.00000	9.13922			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	56.51776		100.00000	56.09893			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	26.88016		100.00000	26.68097			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	14.90041		100.00000	14.79000			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.13022		100.00000	10.05678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond		1.84500	110.07967		1.84500	110.04290			20,479,500,000,000.00	11,100,000,000	95,059,500,000.00
I2038	On 31/01/2038	Spot Bond		2.29500	107.51200		2.29500	107.47219			1,009,800,000,000.00	440,000,000	39,560,000,000.00
I2046	On 31/03/2046	Spot Bond		2.42000	104.85563		2.42000	104.81551			484,000,000,000.00	200,000,000	79,720,000,000.00
I2050	On 31/12/2050	Spot Bond		2.32500	113.21799		2.32500	113.17543			0.00	0	19,480,000,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	92.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.29000	107.13896		7.29000	107.07541			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.78627			0.00	20,000,000	10,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.85390			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.79074			0.00	0	7,500,000,000.00
IBL20	On 15/03/2014	Spot Bond		6.98500	107.78058		6.98500	103.38575			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.79000	106.81930		7.79000	106.75168			4,518,200,000,000.00	580,000,000	290,000,000.00
IBL22	On 15/03/2018	Spot Bond		8.61000	108.38982		8.61000	108.31412			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.91500	106.76101		6.91500	102.53991			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00904			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.16226			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.15000	113.70260		4.15000	113.64359			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.61000	105.14167		7.61000	105.07768			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.83911			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.82829			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.00000	105.66083		1.00000	125.70043			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.13000	104.51422		2.13000	125.54043			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.97970			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.10326			0.00	20,000,000	10,000,000.00
IBL39	On 02/04/2018	Spot Bond		8.28000	104.48107		8.28000	104.41123			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.27031			0.00	1,520,000,000	1,510,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.52432				0.00	20,000,000	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.21405				0.00	1,200,000,000	600,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.87500	97.38333	8.87500	97.31366				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.36500	90.73185	9.36500	90.66306				0.00	0	30,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.03000				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.36000	98.78709	8.36000	98.72043				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.41500	98.37035	9.41500	98.27275				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.88872				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	99.88499				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.55000	99.24801	7.55000	99.18806				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.65500	97.91355	8.65500	97.84595				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00316	100.00000	0.00314				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.03102				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.03272				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.01000	98.87141	9.01000	98.79963				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.36598	5.00000	101.32474				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.36598	5.00000	101.32474				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	99.94634	5.00000	99.90611				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.36598	5.00000	101.32474				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.48795	4.00000	101.45465				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.33685				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.27657				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.56914				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.42311	9.20000	110.34128				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.51312				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.51312			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.41845			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	8.13593	100.00000	8.07563			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.01556			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.31335			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.20358			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.29000	102.86564	9.29000	102.78826			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.97226			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.11363			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.68972			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.86694			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	6.54655	100.00000	6.49909			0.00	0	0.00
IN238U		On 13/03/2014	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IN240U		On 10/04/2014	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
INA405		On 28/01/2014	Spot Bond	5.25000	99.98562	5.25000	99.89942			0.00	0	0.00
INA406		On 04/02/2014	Spot Bond	5.25000	99.88506	5.25000	99.79903			0.00	0	0.00
INA407		On 11/02/2014	Spot Bond	5.25000	99.78471	5.25000	99.69885			0.00	0	0.00
INA408		On 18/02/2014	Spot Bond	5.25000	99.68456	5.25000	99.59888			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond	5.35000	99.57673	5.35000	99.48960			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.35000	99.47510	5.35000	99.38815			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.45000	99.36204	5.45000	99.27367			0.00	0	0.00
INA414		On 01/04/2014	Spot Bond	5.45000	99.05343	5.45000	98.96561			0.00	0	0.00
INA415		On 08/04/2014	Spot Bond	5.50000	98.94146	5.50000	98.85303			0.00	0	0.00
INA416		On 15/04/2014	Spot Bond	5.50000	98.83831	5.50000	98.75007			0.00	0	0.00
INA417		On 22/04/2014	Spot Bond	5.50000	98.73538	5.50000	98.64732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.94003			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.08926			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.56089			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.96609	103.00733	10.96609	102.01992			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.96609	100.89197	10.96609	100.76007			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.69111			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.20292			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67676			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.05940	6.50000	102.00561			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.75362			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.42800			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.02931			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.02931			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.13477			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.23626			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	97.71141			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.88816			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.67656			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.17520			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.18434			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.21267			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.84990			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.55843			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.65830			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.33589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING233		On 25/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.00822			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.91356			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.54224			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.58370			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.68953			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.13579			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	102.99528	100.00000	102.22282			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.58824			0.00	0	0.00
INGR01		On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.80137			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.88351			0.00	0	0.00
IP267U		On 09/04/2014	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.20262			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.20701			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.20998			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.30000	103.92449	8.30000	103.85485			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.54000	107.86109	6.54000	103.33501			0.00	0	0.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.88985			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.76000	106.38595	8.76000	106.31038			175,200,000,000.00	20,000,000	70,000,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.33692			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.27161			0.00	20,000,000	10,000,000.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.36884			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.70451			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.47000	103.71379	8.47000	103.64290			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.78466			0.00	20,000,000	10,000,000.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.07674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV017		On 31/01/2022	Spot Bond	3.22000	96.67484	3.22000	116.11374			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.91500	96.09070	3.91500	129.01385			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.46930			0.00	20,000,000	10,000,000.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.23710			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.23588			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.91657			0.00	20,000,000	10,000,000.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.59381			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.84500	89.80545	3.84500	90.54481			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.84500	89.73059	3.84500	96.79059			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.99148			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.59019			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.68972			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.94500	109.12964	11.94500	109.02477			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.83621			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.91500	95.07093	3.91500	129.01385			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.95420			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.11577			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.05689			0.00	0	0.00
IVA404		On 23/01/2014	Spot Bond	5.25000	95.01188	5.25000	95.01188			0.00	0	0.00
IVA405		On 30/01/2014	Spot Bond	5.25000	99.95687	5.25000	99.87072			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.25000	99.85637	5.25000	99.77039			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.25000	99.74176	5.25000	99.67027			0.00	0	0.00
IVA408		On 20/02/2014	Spot Bond	5.25000	99.65598	5.25000	99.57035			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.35000	99.54767	5.35000	99.46060			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.35000	99.44610	5.35000	99.35920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA411		On 13/03/2014	Spot Bond	5.45000	99.33257		5.45000	99.24425			0.00	0	0.00
IVA414		On 03/04/2014	Spot Bond	5.45000	99.02414		5.45000	98.93637			0.00	0	0.00
IVA415		On 10/04/2014	Spot Bond	5.50000	98.91197		5.50000	98.82359			0.00	0	0.00
IVA416		On 17/04/2014	Spot Bond	100.00000	82.02247		100.00000	100.00000			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.44146			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.91275			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.94743			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.49383			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.32128			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.69218			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.91822			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.93730			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.16411			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.91855			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.10056			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.24683			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.97289			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.20711			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.20859			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.21157			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19817			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.07421			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.91270			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.68020			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.25226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF404		On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVF406		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.78853			0.00	0	0.00
JDC03U		On 29/01/2014	Spot Bond	100.00000	99.45504		100.00000	98.64865			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	94.26348		100.00000	93.57875			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	90.64039		100.00000	89.32039			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	77.16702		100.00000	76.68067			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.89060			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	54.96674		100.00000	54.55940			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.37507			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	15.79013		100.00000	15.67565			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.18127			0.00	0	0.00
JDG07U		On 14/11/2014	Spot Bond	100.00000	61.26597		100.00000	60.82179			0.00	0	0.00
JDG08U		On 28/11/2014	Spot Bond	100.00000	62.71555		100.00000	62.26087			0.00	0	0.00
KCF03U		On 30/10/2014	Spot Bond	100.00000	64.14455		100.00000	63.54563			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.07781			0.00	0	0.00
KSB008		On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.94681			0.00	0	0.00
KW01		On 31/10/2027	Spot Bond	8.77000	140.61960		8.77000	140.51962			0.00	0	0.00
LBK02		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.91244			0.00	0	4,000,000,000.00
LBK03		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.68636			0.00	0	0.00
LEW01		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.87682			0.00	0	0.00
LGL02		On 13/08/2017	Spot Bond	8.86000	99.91888		8.86000	99.84829			0.00	0	80,000,000.00
LGL03		On 03/04/2018	Spot Bond	9.01000	69.17730		9.01000	97.65758			0.00	0	0.00
LGL04		On 14/08/2020	Spot Bond	9.51500	102.44749		9.51500	102.36989			0.00	0	20,000,000.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.17937			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	10.79000	101.14749		10.79000	101.05991			0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.29273			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.42882			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.53321			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.65837			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.89894			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.22933			0.00	0	0.00
MAQ042	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.95674			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.71198			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.38872			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.00719			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond		100.00000	80.93126	100.00000	100.00000	99.46524			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	83.14351	100.00000	100.00000	82.57919			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	54.66795	100.00000	100.00000	54.35738			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	61.26597	100.00000	100.00000	60.82179			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.64884			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	96.05263	100.00000	100.00000	95.30026			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	57.31515	100.00000	100.00000	56.88566			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.80055			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.44858			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.13762			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.53882			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.14111			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.81503			0.00	0	3,500,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.51969			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.39618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.79318			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.70724			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.10260			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.12954			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.22857			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.90661			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	99.72678		100.00000	98.91599			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	101.01327		100.00000	100.23426			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	85.91842		100.00000	85.33527			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	56.97382		100.00000	56.43009			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	44.93125		100.00000	44.60550			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	14.67486		100.00000	14.56611			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	35.82729		100.00000	35.56179			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.79500	103.51987		8.79500	103.44647			0.00	0	170,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.84404			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.78140			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.70964			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.86789			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.88245			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.95517			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.33120			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.34741			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.09500	103.84444		8.09500	103.77655			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.86500	102.42404		8.86500	102.35044			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.68500	102.36775		9.68500	102.28755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond		5.85500	103.95784		5.85500	103.90840			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.60449			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.62823			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.71500	103.37801		9.71500	103.29536			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.29000	104.96000		7.29000	104.89773			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.05589			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		9.02000	100.71377		9.02000	100.64057			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.67554		100.00000	9.60384			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.01014			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.72000	100.66382		8.72000	100.59303			0.00	0	170,000,000.00
MTN02	On 13/07/2014	Spot Bond		6.96000	101.85160		6.96000	101.79517			0.00	0	90,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.39000	103.03813		7.39000	102.97618			147,800,000,000.00	20,000,000	980,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.66000	104.70093		8.66000	104.62740			0.00	0	70,000,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	50.00000		100.00000	99.18478			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.90573		100.89771	6.85526			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.99621		100.61875	6.94521			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	101.20082			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.22029			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.24158			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.26093			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.27046			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.38694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.52256			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.28932		100.00000	0.28722			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.28932		100.00000	0.28722			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.15500	96.21968		9.15500	96.14833			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.24000	99.29655		7.24000	99.23836			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.12707			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.23500	99.88566		9.23500	99.81096			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.38613			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.21238			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.65359			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.36513			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.32261			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.95388			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.93473			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.99000	109.28318		6.99000	109.22097			139,800,000,000.00	20,000,000	740,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.08526			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.69500	116.15642		8.69500	116.07451			0.00	0	30,000,000.00
NBK4		On 28/10/2024	Spot Bond	10.94500	32.73866		10.94500	32.71073			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.39000	105.27393		7.39000	105.21099			0.00	0	0.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.07581			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.07996			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.77500	107.27493		6.77500	103.06628			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.62812			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.74000	106.39457		7.74000	106.32764			0.00	0	10,000,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.57436			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.18781			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.49949			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.34303			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.18146			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.03042			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	87.52675			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.97263			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	99.94705			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.94186			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.91064			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22929			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	83.68181			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.78598			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.72616			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.36354			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.36308			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.65903			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.62108			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.29324			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.59781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.58275			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.58228			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.24000		107.27516		8.24000	107.20340			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	102.02862			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.17580			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.09000		108.68239		6.09000	104.18924			0.00	0	30,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.28669			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.11000		113.26535		12.11000	113.15504			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.03876			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.44599			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.78242			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.22022			0.00	20,000,000	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.27000		160.62694		2.27000	160.56744			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.76500		102.92583		8.76500	102.85268			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.66785			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.39500		106.63557		9.39500	106.69932			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.11809			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.23938			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.05979			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.04940			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.09239			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.59500		106.64447		9.59500	107.73221			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.13538			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.09243			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.11815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond		9.79500	106.65360		9.79500	106.71042			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.20409			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.15256			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.13532			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.46119			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.35662			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.16967			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		6.74000	109.37174		6.74000	103.78518			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.53500	116.40733		8.53500	116.32717			0.00	0	820,200,000.00
NRA022	On 31/10/2022	Spot Bond		8.94000	122.75532		8.94000	122.66638			0.00	0	750,400,000.00
NRA023	On 31/05/2023	Spot Bond		2.16500	165.98789		2.16500	165.92783			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.45000	124.02424		9.45000	123.92989			0.00	0	311,114,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.07330			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.07136			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.83571			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.88126			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.61602			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.60567			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.21993			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.57296			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.86522		100.00000	17.73570			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	26.27729		100.00000	26.08256			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.52000	106.14024		6.52000	106.08412			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	10.63375		100.00000	10.55665			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.35000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		40.59613	100.00000	40.29529				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.68756				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	103.32548				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.21795				0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.06900				0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.94019				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.57061				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.92045				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.92401				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.63011				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.61886				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.69730				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.65569				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.63217				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.73647				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.68635				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.65671				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.77975				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.72209				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.68533				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.95163				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.94998				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.94924				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.94760				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.94053			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.93889			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.26174			0.00	3,600,000,000	900,000,000.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.86729			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.29000	109.36217		6.29000	109.30607			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.71000	96.51616		5.71000	96.47114			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.19000	38.47925		8.19000	38.45380			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.25500	116.03991		6.29000	115.92293		6,013,970,681,931,000.00	61,466,136,200	48,075,740,700.00	
R158		On 15/09/2015	Spot Bond	6.29000	115.98243		6.29000	115.92293			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.19000	90.54194		6.19000	90.49621			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.29000	122.20512		6.29000	122.14243			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.12000	85.33952		6.12000	85.29690			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.38000	117.57342		8.37000	117.58080		6,734,985,272,070,000.00	03,697,526,500	46,488,726,500.00	
R187P		On 21/12/2026	Spot Bond	8.11000	35.86515		8.11000	35.84166			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.03000	33.48022		8.03000	33.45850			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.76000	274.95410		1.76000	274.86373			0.00	0	23,741,100,000.00
R201		On 21/12/2014	Spot Bond	5.33500	103.83730		5.34000	103.78777		5,335,000,000,000.00	1,000,000,000	99,843,000,000.00	
R202		On 07/12/2033	Spot Bond	2.10000	211.74452		2.10000	211.66904		23,625,000,000,000.00	11,250,000,000	55,535,900,000.00	
R2023		On 28/02/2023	Spot Bond	8.12000	100.83245		8.10500	100.85977		1,789,054,376,844,000.00	20,326,893,700	34,779,593,700.00	
R203		On 15/09/2017	Spot Bond	7.12000	106.59930		7.16000	106.40853		5,128,011,040,264,000.00	20,226,269,700	93,077,869,700.00	
R2030		On 31/01/2030	Spot Bond	8.92000	92.10375		8.92000	92.08595		610,128,000,000,000.00	68,400,000,000	22,850,000,000.00	
R2037		On 31/01/2037	Spot Bond	9.14500	93.75772		9.14500	93.68940		2,088,726,843,215,000.00	28,400,967,000	77,400,967,000.00	
R204		On 21/12/2018	Spot Bond	7.41500	103.16808		7.44500	102.98295		2,346,091,035,047,000.00	16,397,981,800	22,118,441,100.00	
R2048		On 28/02/2048	Spot Bond	9.23000	98.62664		9.23000	98.55291		1,263,612,955,683,000.00	36,902,812,100	17,890,150,800.00	
R207		On 15/01/2020	Spot Bond	7.72000	98.02231		7.71500	97.98405		2,577,593,135,664,000.00	33,885,121,200	8,238,026,100.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond		7.87000	96.14112		7.86000	96.13205			3,604,967,922,717,000.00	58,064,539,100	92,191,156,500.00
R209	On 31/03/2036	Spot Bond		9.08500	75.17398		9.06000	75.30536			1,133,160,246,768,000.00	24,728,700,800	15,835,022,600.00
R210	On 31/03/2028	Spot Bond		2.01500	160.93329		2.01500	160.87703			10,739,950,000,000.00	5,330,000,000	41,077,500,000.00
R211	On 31/01/2017	Spot Bond		0.29000	128.36164		0.30000	128.29738			3,143,600,000,000.00	10,840,000,000	27,430,000,000.00
R212	On 31/01/2022	Spot Bond		1.56000	130.85394		1.56000	130.81325			69,763,200,000,000.00	44,720,000,000	01,626,300,000.00
R213	On 28/02/2031	Spot Bond		8.95500	85.92451		8.93000	86.05191			1,700,205,135,898,500.00	89,860,986,700	66,515,386,800.00
R214	On 28/02/2041	Spot Bond		9.15500	76.23051		9.15500	76.17398			2,193,074,695,661,500.00	39,549,393,300	19,359,200,000.00
R225C	On 15/03/2014	Spot Bond		5.20000	99.33486		5.20000	99.29271			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.31000	96.75309		5.31000	96.71108			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.35000	93.18075		6.35000	93.13248			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.19000	90.54194		6.19000	90.49621			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.11000	87.96909		6.11000	87.92523			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.12000	85.33952		6.12000	85.29690			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.39500	97.90175		5.39500	97.85927			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.34500	95.37187		5.34500	95.33042			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.26000	91.74155		6.26000	91.69496			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.13000	89.17038		6.13000	89.12602			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.11000	86.55887		6.11000	86.51594			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.17000	83.85129		6.17000	83.80930			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.13500	78.80077		7.13500	78.75525			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.18500	75.94334		7.18500	75.89917			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.45000	72.48999		7.45000	72.44631			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.43000	69.95275		7.43000	69.91071			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.41000	67.51735		7.41000	67.47687			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.40000	65.14224		7.40000	65.10324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond		7.67500	61.76179		7.67500	61.72346			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.65500	59.55836		7.65500	59.52149			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.78000	56.85428		7.78000	56.81853			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.75000	54.85043		7.75000	54.81607			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.72000	52.93251		7.72000	52.89947			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.69000	51.09642		7.69000	51.06466			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.65000	49.38298		7.65000	49.35243			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.61000	47.74541		7.61000	47.71603			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.31000	42.88562		8.31000	42.85685			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.27000	41.34752		8.27000	41.31992			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.23000	39.87993		8.23000	39.85343			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.19000	38.47925		8.19000	38.45380			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.15000	37.14206		8.15000	37.11761			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.11000	35.86515		8.11000	35.84166			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.07000	34.64550		8.07000	34.62291			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.03000	33.48022		8.03000	33.45850			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.04213			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22186			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.30240			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.26795			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.16083			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.35385		100.00000	15.00215			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.53860		100.00000	5.49756			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.83069			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.89061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.45900			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.83035			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.07939			0.00	1,000,000,000	1,000,000,000.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.50817			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.07358			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.18922			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.96595			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.50449			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.85513			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.33666			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01228			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.13658			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.04335			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.95451			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	102.31296			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.68978			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.78042			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.80429			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.80429			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.78616			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.88024			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.20292			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.39993		12.35000	108.29408			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.01765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP020	On 12/02/2020	Spot Bond	100.00000		14.14000	100.00000	14.03749				0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.92858				0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.36623				0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.22164				0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.06088				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.21577				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		92.63959	100.00000	91.93955				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.35118				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.66404	100.00000	1.65171				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.02663	100.00000	8.95973				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		16.61523	100.00000	16.49477				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.05991	100.00000	13.01196				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		20.79730	100.00000	20.64652				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	102.68041				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	99.75956				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.16000		106.87192	9.16000	106.79306				0.00	0	630,000,000.00
RW23	On 10/12/2023	Spot Bond	9.35500		92.42879	9.35500	102.14078				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.08000		85.18282	10.08000	102.50109				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.81321				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.54000		110.09307	7.54000	110.02555				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.22056				0.00	20,000,000	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.21000		102.91871	9.21000	102.84235				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.01831				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.76962				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	99.88460				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.99971			0.00	20,000,000	10,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.99996			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.39000		104.45777		7.39000	104.39497			0.00	0	1,120,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.04500		100.27979		9.04500	100.20670			0.00	0	420,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.90000		136.79099		1.90000	133.02688			38,000,000,000.00	20,000,000	10,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.75000		113.62012		7.75000	113.54856			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.61000		113.84366		7.61000	113.77323			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.54000		113.95567		7.54000	113.88580			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.56000		102.08720		8.56000	102.01631			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.68500		113.72383		7.68500	113.65279			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.65000		113.77973		7.65000	113.70897			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.69216			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.67428			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.74320			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.41039			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.21000		105.24194		8.21000	105.17179			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.33708			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.41526			0.00	2,000,000,000	500,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.59582			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.61757			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.51000		104.46456		9.51000	104.38460			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.02000		102.20659		10.02000	102.12381			200,400,000,000.00	20,000,000	10,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.42401			0.00	20,000,000	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.79456			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.38115			0.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.12260			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.93500	101.27541		8.93500	101.20207			0.00	0	160,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	7.46476		100.00000	7.35212			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.07000	95.02863		9.07000	94.95880			0.00	0	1,100,000,000.00
SBS4	On 16/11/2021	Spot Bond		9.56000	96.49112		9.56000	96.41647			0.00	0	30,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.47000	109.30016		7.47000	109.23375			149,400,000,000.00	20,000,000	70,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.29000	128.95535		2.29000	263.54834			45,800,000,000.00	20,000,000	10,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.00000	104.41096		1.00000	125.70043			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	9.55633		100.00000	9.48552			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	156.09713		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.57000	110.24683		1.57000	123.63184			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.05940		6.50000	102.00561			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.76472			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.47934			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.11948			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.19000	99.41724		9.19000	99.34364			0.00	0	10,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.86533			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.26608			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.58978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.53967			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.93566			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.15482		100.00000	10.08120			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.81160			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.59000		108.98951		7.59000	108.92335			0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.04500		101.71608		9.04500	102.55360			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.51000		102.23977		8.51000	102.16918			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.21077			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.16178			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.28357			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.17058			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.87269			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.26000		103.72805		8.26000	103.65888			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.35453			0.00	1,400,000,000	4,200,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.51242			0.00	0	1,000,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.14969			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.54000		95.43533		9.54000	95.36205			0.00	0	2,460,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.05204			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.57156			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.94508			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.46800		88.26641		9.46800	88.19915			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.53000		87.97771		9.53000	87.91024			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.58500		102.73696		6.58500	102.68211			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.97500		92.39812		8.97500	92.33091			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.72906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	8.34000	102.76066		8.34000	102.69110			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.19000	114.51805		7.19000	114.45104			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.59500	101.87840		2.59500	102.22658			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.39500	99.23984		8.39500	99.17260			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.81331			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.45874			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.11988			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.79000	106.18555		9.79000	106.10194			0.00	0	5,000,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.92354			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.94819			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.68905			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.16000	76.96103		10.16000	77.42137			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.01255			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.13345			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.05668			0.00	0	0.00
SY1028	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.94169			0.00	0	0.00
SY1029	On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.94175			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.83980			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.73657			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.69164			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.63331			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.64728			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.63364			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.63278			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.54535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1039	On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.52922				0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.44012				0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.37955				0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.32158				0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.21633				0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.62134				0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.68417				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.75000	113.01792	6.75000	112.95611				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.97000	103.13428	8.97000	103.05972				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	72.02598	100.00000	71.62360				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	54.28672	100.00000	65.91892				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	21.78033	100.00000	21.62241				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.14500	107.11228	6.14500	103.07060				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.06608				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.84316				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.02931				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.92925				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.59446				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	100.00000	80.57395	100.00000	80.04386			4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.93783				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.54000	102.57819	7.54000	102.51632				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.08937				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.07093				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.07306				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.19114	7.83000	100.12738				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.06976			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.07242			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.07673			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.06976			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.07242			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	78.31198		7.16000	100.11667			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.07761			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.07719			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.08733			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.08596			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.12703			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.12236			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.06966			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.07306			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.21267		8.73000	100.14173			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.06934			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.07242			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.91500	92.91002		8.91500	97.53732			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.07782			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.07666			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.08712			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.08669			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.11977			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.12019			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.07317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.90120	101.06155	5.85705				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.06934				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	109.21981				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.07888				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.08311				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.12744				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.54376				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.07154				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.07263				0.00	2,400,000,000	1,200,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.07154				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.07263				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.07317				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.07088				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.07263				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.07862				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.07862				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.07862				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.08732				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.08950				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.08678				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.13016				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000	0.00000	100.13286				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.13178				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.04000		107.42738	8.04000	107.35761				0.00	0	1,050,000,000.00
TL20	On 22/02/2020	Spot Bond	7.89000		90.74132	7.89000	90.65848				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	8.07000	105.66166	8.07000	105.59241				3,228,000,000,000.00	400,000,000	6,320,000,000.00
TN20	On 17/09/2020	Spot Bond	9.03000	111.02510	9.03000	110.94387				9,305,546,838,000.00	1,030,514,600	15,890,000,000.00
TN23	On 06/11/2023	Spot Bond	9.28500	112.01228	9.28500	111.92806				0.00	0	9,400,000,000.00
TN25	On 19/08/2025	Spot Bond	9.52000	104.00569	9.52000	103.92687				0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.52000	97.08701	9.52000	97.01221				5,716,898,992,000.00	600,514,600	7,090,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.46613				0.00	1,220,000,000	610,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.12670				0.00	3,800,000,000	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.37847				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.27133				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.30770				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.31143				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.49086				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.86299				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.31007				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.32230				0.00	2,000,000,000	500,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.32962				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.89298	10.00000	99.81278				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.89564	9.75000	99.81744				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.89725	100.00000	9.82088				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.80810				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.78027				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.67073				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.40754				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.17055				0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.18451				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.96181			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	96.02621			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.55021			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	95.31282			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	95.14859			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	97.88931			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	100.00000		67.21915	100.00000	66.84982			2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
TSP156	On 22/01/2015	Spot Bond	100.00000		50.47702	100.00000	50.19026			1,500,000,000,000,000.00	15,000,000,000	5,000,000,000.00	
TWC02U	On 17/04/2014	Spot Bond	100.00000		84.31582	100.00000	83.75120			0.00	0	0.00	
TWC033	On 22/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
TWC034	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.05488			0.00	0	0.00	
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.99711			0.00	0	0.00	
TWC036	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.63616			0.00	0	0.00	
TWC037	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.16470			0.00	0	0.00	
TWC038	On 14/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.13475			0.00	0	0.00	
TWC039	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.10481			0.00	0	0.00	
TWC040	On 22/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.05989			0.00	0	0.00	
TWC041	On 12/03/2014	Spot Bond	100.00000		91.63820	100.00000	90.97093			1,700,000,000,000,000.00	17,000,000,000	17,000,000,000.00	
TWC042	On 23/04/2014	Spot Bond	100.00000		83.14271	100.00000	82.59331			2,340,000,000,000,000.00	23,400,000,000	19,700,000,000.00	
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.05488			0.00	0	0.00	
TWCJ08	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.11996			0.00	0	0.00	
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.05878			0.00	0	0.00	
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.10558			0.00	0	0.00	
UG21	On 02/03/2021	Spot Bond	9.26000		111.69500	9.26000	111.61123			0.00	0	0.00	
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.26574			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.08123			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.40973			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.50000		105.86082		9.50000	105.77942			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.40531			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.44044			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.37305			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.42342			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.42560			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.45338			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.46700			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.65000		114.46573		6.65000	114.40369			0.00	0	9,750,000,000.00
WS05	On 01/08/2018	Spot Bond	0.78000		238.16937		0.78000	238.11032		4,134,000,000,000.00	5,300,000,000	8,300,000,000.00	
WSP1	On 28/05/2015	Spot Bond	6.59000		104.50630		6.59000	104.45017			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.66500		105.33636		7.66500	105.27073			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.00000		105.74618		8.00000	105.67746			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.34000		104.66872		8.34000	104.59787			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.40000		104.70768		8.40000	104.63631			0.00	0	1,800,000,000.00
Z014	On 30/06/2015	Spot Bond	6.24000		91.61396		6.24000	91.56732			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.36500		99.08248		5.36500	99.03921			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.37500		97.78248		5.37500	97.74026			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.17000		90.04682		6.17000	90.00173			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.35500		95.65917		5.35500	95.61728			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.24000		91.59841		6.24000	91.55178			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.39000		66.26227		7.39000	66.22243			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		30.17097		100.00000	29.99957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
				100.00000	15.96987	100.00000	15.87915			0.00	0	0.00
Total for j-Bonds :										52,747,729,590,927,000.00	1,877,754,300	179 694 081 300.00
Grand Total:										52,747,729,906,260,300.00	1,877,775,640	179 697 104 973.00