



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 06/02/2014

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 17/02/2014	Any day expiry	11.11980	11.11980		11.14990	11.14990		15.88	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Call	142.76490	0.14276	168.25630	0.16826	15.85	0.00	0	2,500.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Put	102.96490	0.10296	98.35630	0.09836	15.85	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Call	85.24450	0.08524	103.33310	0.10333	16.70	0.00	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Put	185.44450	0.18544	173.43310	0.17343	16.70	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Call	23.95440	0.02395	31.20620	0.03121	18.89	0.00	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Put	444.15440	0.44415	421.30620	0.42131	18.89	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry			11.12320	11.12320	11.15340	11.15340	16.00	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	626.13460	0.62613	657.61700	0.65762	15.53	0.00	0	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	2.93460	0.00293	4.21700	0.00422	15.53	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	202.43380	0.20243	229.69430	0.22969	15.82	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	79.23380	0.07923	76.29430	0.07629	15.82	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Call	73.96770	0.07397	89.04890	0.08905	17.25	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put	250.76770	0.25077	235.64890	0.23565	17.25	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			11.13550	11.13550	11.16560	11.16560	15.97	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,835.50110	2.83550	2,865.60200	2.86560	29.15	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00110	0.00000	0.00200	0.00000	29.15	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	1,136.26280	1.13626	1,166.73110	1.16673	18.02	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	0.76280	0.00076	1.13110	0.00113	18.02	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	576.85920	0.57686	608.66100	0.60866	14.94	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	11.35920	0.01136	13.06100	0.01306	14.94	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	567.39350	0.56739	599.21600	0.59922	14.88	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	11.89350	0.01189	13.61600	0.01362	14.88	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	557.95200	0.55795	589.79350	0.58979	14.83	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	12.45200	0.01245	14.19350	0.01419	14.83	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Call	377.70220	0.37770	406.82810	0.40683	15.21	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Put	42.20220	0.04220	41.22810	0.04123	15.21	0.00	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Call	46.47900	0.04648	54.49450	0.05449	18.38	0.00	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Put	500.97900	0.50098	478.89450	0.47889	18.38	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			11.13720	11.13720	11.16740	11.16740	15.98	0.00	0	10,070.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	524.62290	0.52462	555.61510	0.55562	14.87	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	17.42290	0.01742	18.21510	0.01822	14.87	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			11.13900	11.13900	11.16910	11.16910	16.02	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	2,049.01120	2.04901	2,079.11930	2.07912	22.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.01120	0.00001	0.00001	0.01930	0.00002	0.011	22.05	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	2,039.01170	2.03901	2,069.12020	2.06912	2,039.012	2,039.012	22.00	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.01170	0.00001	0.02020	0.00002	0.012	22.00	0.00	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	2,029.01230	2.02901	2,059.12120	2.05912	2,029.012	2,029.012	21.95	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.01230	0.00001	0.02120	0.00002	0.012	21.95	0.00	0.00	0	0.00	
\$ / R	On 28/02/2014	Any day expiry	11.21	Call	145.46340	0.14546	163.44640	0.16345	145.463	145.463	16.33	0.00	0	1,500.00	
\$ / R	On 28/02/2014	Any day expiry	11.21	Put	216.46340	0.21646	204.34640	0.20435	216.463	216.463	16.33	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future			11.16860	11.16860	11.19890	11.19890			15.92	1,363,283,990.40	122,064	1,588,831.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,468.60060	3.46860	3,498.90100	3.49890	3,468.601	3,468.601	25.45	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00060	0.00000	0.00100	0.00000	0.001	0.001	25.45	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,968.60720	2.96861	2,998.91120	2.99891	2,968.607	2,968.607	24.03	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.00720	0.00001	0.01120	0.00001	0.007	0.007	24.03	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,468.64650	2.46865	2,498.96990	2.49897	2,468.646	2,468.646	22.02	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.04650	0.00005	0.06990	0.00007	0.047	0.047	22.02	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,918.87880	1.91888	1,949.28680	1.94929	1,918.879	1,918.879	19.45	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.27880	0.00028	0.38680	0.00039	0.279	0.279	19.45	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,579.37720	1.57938	1,609.90860	1.60991	1,579.377	1,579.377	17.68	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	0.77720	0.00078	1.00860	0.00101	0.777	0.777	17.68	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,569.40140	1.56940	1,599.93790	1.59994	1,569.401	1,569.401	17.63	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.80140	0.00080	1.03790	0.00104	0.801	0.801	17.63	0.00	0	16,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,559.42640	1.55943	1,589.96810	1.58997	1,559.426	1,559.426	17.57	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	0.82640	0.00083	1.06810	0.00107	0.826	0.826	17.57	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,469.69140	1.46969	1,500.28520	1.50029	1,469.691	1,469.691	17.11	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	1.09140	0.00109	1.38520	0.00139	1.091	1.091	17.11	0.00	0	6.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,419.87540	1.41988	1,450.50220	1.45050	1,419.875	1,419.875	16.85	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	1.27540	0.00128	1.60220	0.00160	1.275	1.275	16.85	0.00	0	250.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,370.09160	1.37009	1,400.75480	1.40075	1,370.092	1,370.092	16.59	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	1.49160	0.00149	1.85480	0.00185	1.492	1.492	16.59	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,270.64620	1.27065	1,301.39230	1.30139	1,270.646	1,270.646	16.07	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	2.04620	0.00205	2.49230	0.00249	2.046	2.046	16.07	0.00	0	7,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	1,171.41770	1.17142	1,202.26100	1.20226	1,171.418	1,171.418	15.55	0.00	0	13,600.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	2.81770	0.00282	3.36100	0.00336	2.818	2.818	15.55	0.00	0	2,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	1,023.63000	1.02363	1,054.67320	1.05467	1,023.630	1,023.630	14.99	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	5.03000	0.00503	5.77320	0.00577	5.030	5.030	14.99	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	975.04890	0.97505	1,006.18110	1.00618	975.049	975.049	14.95	0.00	0	500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	6.44890	0.00645	7.28110	0.00728	6.449	6.449	14.95	0.00	0	33,901.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	955.70800	0.95571	986.87510	0.98688	955.708	955.708	14.93	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	7.10800	0.00711	7.97510	0.00798	7.108	7.108	14.93	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	926.80690	0.92681	958.02420	0.95802	926.807	926.807	14.91	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	8.20690	0.00821	9.12420	0.00912	8.207	8.207	14.91	0.00	0	200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	878.96790	0.87897	910.26130	0.91026	878.968	878.968	14.87	0.00	0	40,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	10.36790	0.01037	11.36130	0.01136	10.368	10.368	14.87	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	869.45450	0.86945	900.76170	0.90076	869.454	869.454	14.86	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	10.85450	0.01085	11.86170	0.01186	10.855	10.855	14.86	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	850.48740	0.85049	881.81990	0.88182	850.487	850.487	14.85	0.00	0	2,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	11.88740	0.01189	12.91990	0.01292	11.887	11.887	14.85	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	841.03490	0.84103	872.37890	0.87238	841.035	841.035	14.84	0.00	0	2,000.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	12.43490	0.01243	13.47890	0.01348	12.435	12.435	14.84	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	831.60350	0.83160	862.95850	0.86296	831.604	831.604	14.83	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	13.00350	0.01300	14.05850	0.01406	13.003	13.003	14.83	0.00	0	3,100.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	784.79290	0.78479	816.18740	0.81619	784.793	784.793	14.80	0.00	0	0.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	16.19290	0.01619	17.28740	0.01729	16.193	16.193	14.80	0.00	0	2,200.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	738.62270	0.73862	770.02710	0.77003	738.623	738.623	14.76	0.00	0	3,793.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	20.02270	0.02002	21.12710	0.02113	20.023	20.023	14.76	0.00	0	1,750.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	693.18660	0.69319	724.56270	0.72456	693.187	693.187	14.72	0.00	0	2,500.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	24.58660	0.02459	25.66270	0.02566	24.587	24.587	14.72	0.00	0	2,600.00	
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	648.58420	0.64858	679.88460	0.67988	648.584	648.584	14.68	0.00	0	50.00	

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	Put	29.98420		0.02998		30.98460	0.03098	29.984	14.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	604.92040		0.60492		636.08870	0.63609	604.920	14.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	36.32040		0.03632		37.18870	0.03719	36.320	14.64	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	596.30940		0.59631		627.44320	0.62744	596.309	14.64	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	37.70940		0.03771		38.54320	0.03854	37.709	14.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	562.30350		0.56230		593.27230	0.59327	562.303	14.60	0.00	0	406.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	43.70350		0.04370		44.37230	0.04437	43.704	14.60	0.00	0	3,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Call	538.15220		0.53815		568.89040	0.56889	538.152	14.68	0.00	0	11,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.68	Put	49.55220		0.04955		49.99040	0.04999	49.552	14.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Call	522.35220		0.52235		552.91340	0.55291	522.352	14.72	0.00	0	24,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.70	Put	53.75220		0.05375		54.01340	0.05401	53.752	14.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Call	483.94350		0.48394		513.98260	0.51398	483.943	14.84	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.75	Put	65.34350		0.06534		65.08260	0.06508	65.344	14.84	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Call	447.16460		0.44716		476.56580	0.47657	447.165	14.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.80	Put	78.56460		0.07856		77.66580	0.07767	78.565	14.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Call	418.96560		0.41897		447.77190	0.44777	418.966	15.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.84	Put	90.36560		0.09037		88.87190	0.08887	90.366	15.06	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	412.08990		0.41209		440.73520	0.44074	412.090	15.08	0.00	0	1,700.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	93.48990		0.09349		91.83520	0.09184	93.490	15.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Call	378.77370		0.37877		406.55410	0.40655	378.774	15.20	0.00	0	100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.90	Put	110.17370		0.11017		107.65410	0.10765	110.174	15.20	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Call	372.32570		0.37233		399.92040	0.39992	372.326	15.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.91	Put	113.72570		0.11373		111.02040	0.11102	113.726	15.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Call	353.41590		0.35342		380.42780	0.38043	353.416	15.30	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.94	Put	124.81590		0.12482		121.52780	0.12153	124.816	15.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	317.56200		0.31756		343.30830	0.34331	317.562	15.44	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	148.96200		0.14896		144.40830	0.14441	148.962	15.44	0.00	0	1,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Call	295.12140		0.29512		319.95670	0.31996	295.121	15.54	0.00	0	6,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.04	Put	166.52140		0.16652		161.05670	0.16106	166.521	15.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	263.63840		0.26364		287.02510	0.28703	263.638	15.68	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	195.03840		0.19504		188.12510	0.18813	195.038	15.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	239.37410		0.23937		261.49230	0.26149	239.374	15.80	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	220.77410		0.22077		212.59230	0.21259	220.774	15.80	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	216.85500		0.21686		237.67280	0.23767	216.855	15.92	0.00	0	2,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	248.25500		0.24826		238.77280	0.23877	248.255	15.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	197.44010		0.19744		217.04440	0.21704	197.440	16.14	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	278.84010		0.27884		268.14440	0.26814	278.840	16.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	122.44610		0.12245		136.26290	0.13626	122.446	17.23	0.00	0	2,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	453.84610		0.45385		437.36290	0.43736	453.846	17.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	75.69110		0.07569		84.80750	0.08481	75.691	18.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	657.09110		0.65709		635.90750	0.63591	657.091	18.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	48.20080		0.04820		54.35030	0.05435	48.201	19.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	879.60080		0.87960		855.45030	0.85545	879.601	19.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	31.44410		0.03144		35.56720	0.03557	31.444	20.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,112.84410		1.11284		1,086.66720	1.08667	1,112.844	20.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	20.53570		0.02054		23.44030	0.02344	20.536	21.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,351.93570		1.35194		1,324.54030	1.32454	1,351.936	21.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	16.02520		0.01603		18.40960	0.01841	16.025	22.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,497.42520		1.49743		1,469.50960	1.46951	1,497.425	22.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	14.78330		0.01478		17.01880	0.01702	14.783	22.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,546.18330		1.54618		1,518.11880	1.51812	1,546.183	22.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	11.67710		0.01168		13.52630	0.01353	11.677	23.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1,693.07710		1.69308		1,664.62630	1.66463	1,693.077	23.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	9.31060		0.00931		10.85010	0.01085	9.311	23.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	1,840.71060		1.84071		1,811.95010	1.81195	1,840.711	23.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	1.43950		0.00144		3.78630	0.00379	1.439	28.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,082.83950		3.08284		3,054.88630	3.05489	3,082.840	28.12	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
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1.01110	0.00101	3.45050	0.00345	1.011	28.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,332.41110	3.33241	3,304.55050	3.30455	3,332.411	28.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.12690	0.00013	0.69120	0.00069	0.127	28.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,181.52690	4.18153	4,151.79120	4.15179	4,181.527	28.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.05000	0.00005	0.33150	0.00033	0.050	28.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,531.45000	4.53145	4,501.43150	4.50143	4,531.450	28.98	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			11.17210	11.17210	11.20230	11.20230		15.97	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	2,082.32880	2.08233	2,112.62510	2.11263	2,082.329	20.26	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.22880	0.00023	0.32510	0.00033	0.229	20.26	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	2,072.33530	2.07234	2,102.63380	2.10263	2,072.335	20.21	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.23530	0.00024	0.33380	0.00033	0.235	20.21	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	2,062.34210	2.06234	2,092.64270	2.09264	2,062.342	20.16	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.24210	0.00024	0.34270	0.00034	0.242	20.16	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			11.18420	11.18420	11.21460	11.21460		15.93	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,884.21890	2.88422	2,914.63060	2.91463	2,884.219	22.14	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.01890	0.00002	0.03060	0.00003	0.019	22.14	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	1,090.81110	1.09081	1,122.27050	1.12227	1,090.811	14.92	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	6.61110	0.00661	7.67050	0.00767	6.611	14.92	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry			11.18590	11.18590	11.21630	11.21630		15.95	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Call	481.83870	0.48184	511.85280	0.51185	481.839	15.03	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	95.93870	0.09594	95.55280	0.09555	95.939	15.03	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	101.26540	0.10127	112.82320	0.11282	101.265	18.11	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Put	665.36540	0.66537	646.52320	0.64652	665.365	18.11	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.23740	11.23740	11.26910	11.26910		15.99	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,937.63960	2.93764	2,969.44640	2.96945	2,937.640	21.06	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.23960	0.00024	0.34640	0.00035	0.240	21.06	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,309.83530	1.30984	1,343.39120	1.34339	1,309.835	15.27	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	12.43530	0.01244	14.29120	0.01429	12.435	15.27	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Call	570.66420	0.57066	601.09870	0.60110	570.664	14.92	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	133.26420	0.13326	131.99870	0.13200	133.264	14.92	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	128.44220	0.12844	138.60130	0.13860	128.442	18.64	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Put	891.04220	0.89104	869.50130	0.86950	891.042	18.64	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.29550	11.29550	11.32820	11.32820		15.96	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,377.51640	1.37752	1,412.83410	1.41283	1,377.516	14.98	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	22.01640	0.02202	24.63410	0.02463	22.016	14.98	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,368.01200	1.36801	1,403.35650	1.40336	1,368.012	14.95	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	22.51200	0.02251	25.15650	0.02516	22.512	14.95	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,358.51780	1.35852	1,393.88900	1.39389	1,358.518	14.93	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	23.01780	0.02302	25.68900	0.02569	23.018	14.93	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.29740	11.29740	11.33020	11.33020		15.97	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,998.04300	2.99804	3,031.02480	3.03102	2,998.043	19.62	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.64300	0.00064	0.82480	0.00082	0.643	19.62	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,192.07650	1.19208	1,228.00820	1.22801	1,192.076	14.55	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	34.67650	0.03468	37.80820	0.03781	34.677	14.55	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry			11.29940	11.29940	11.33210	11.33210		15.99	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Call	662.28660	0.66229	693.29560	0.69330	662.287	14.76	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	162.88660	0.16289	161.19560	0.16120	162.887	14.76	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	163.80210	0.16380	173.25890	0.17326	163.802	18.87	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Put	1,064.40210	1.06440	1,041.15890	1.04116	1,064.402	18.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.33060	11.33060	11.36310	11.36310		15.97	118,971,300.00	10,500	185,896.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,331.17390	3.33117	3,363.79150	3.36379	3,331.174	20.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.57390	0.00057	0.69150	0.00069	0.574	20.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,881.96480	2.88196	2,914.81740	2.91482	2,881.965	18.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	1.36480	0.00136	1.71740	0.00172	1.365	18.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,692.55420	2.69255	2,725.59430	2.72559	2,692.554	18.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	1.95420	0.00195	2.49430	0.00249	1.954	18.19	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,583.00220	2.58300	2,616.18760	2.61619	2,583.002	17.84	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	13/06/2014	Foreign Exchange Future	8.75	Put	2.40220	0.00240		3.08760	0.00309	2.402	17.84	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	2,553.14090	2.55314	2,586.37150	2.58637	2,553.141	2,553.141	17.75	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	2.54090	0.00254	3.27150	0.00327	2.541	2.541	17.75	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.80	Call	2,533.23780	2.53324	2,566.50010	2.56650	2,533.238	2,533.238	17.68	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.80	Put	2.63780	0.00264	3.40010	0.00340	2.638	2.638	17.68	0.00	0	920.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	2,334.42820	2.33443	2,368.08160	2.36808	2,334.428	2,334.428	17.05	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	3.82820	0.00383	4.98160	0.00498	3.828	3.828	17.05	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	2,136.53500	2.13654	2,170.53750	2.17054	2,136.535	2,136.535	16.58	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	5.93500	0.00594	7.43750	0.00744	5.935	5.935	16.58	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	1,754.64470	1.75464	1,789.61550	1.78962	1,754.645	1,754.645	15.76	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	14.04470	0.01404	16.51550	0.01652	14.045	14.045	15.76	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	1,744.94820	1.74495	1,779.94690	1.77995	1,744.948	1,744.948	15.74	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	14.34820	0.01435	16.84690	0.01685	14.348	14.348	15.74	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	1,735.25770	1.73526	1,770.28400	1.77028	1,735.258	1,735.258	15.72	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	14.65770	0.01466	17.18400	0.01718	14.658	14.658	15.72	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	1,600.28750	1.60029	1,635.71010	1.63571	1,600.288	1,600.288	15.43	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	19.68750	0.01969	22.61010	0.02261	19.688	19.688	15.43	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Call	1,571.55310	1.57155	1,607.06130	1.60706	1,571.553	1,571.553	15.37	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Put	20.95310	0.02095	23.96130	0.02396	20.953	20.953	15.37	0.00	0	920.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	1,552.43780	1.55244	1,588.00260	1.58800	1,552.438	1,552.438	15.32	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	21.83780	0.02184	24.90260	0.02490	21.838	21.838	15.32	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	1,391.45500	1.39145	1,427.48650	1.42749	1,391.455	1,391.455	14.97	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	30.85500	0.03086	34.38650	0.03439	30.855	30.855	14.97	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Call	1,363.35960	1.36336	1,399.46690	1.39947	1,363.360	1,363.360	14.91	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Put	32.75960	0.03276	36.36690	0.03637	32.760	32.760	14.91	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	1,354.01780	1.35402	1,390.15050	1.39015	1,354.018	1,354.018	14.89	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	33.41780	0.03342	37.05050	0.03705	33.418	33.418	14.89	0.00	0	50.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	1,242.90410	1.24290	1,279.30850	1.27931	1,242.904	1,242.904	14.63	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	42.30410	0.04230	46.20850	0.04621	42.304	42.304	14.63	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Call	1,224.58440	1.22458	1,261.01990	1.26102	1,224.584	1,224.584	14.59	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Put	43.98440	0.04398	47.91990	0.04792	43.984	43.984	14.59	0.00	0	47,500.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Call	928.24440	0.92824	962.61670	0.96262	928.244	928.244	14.63	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Put	97.64440	0.09764	99.51670	0.09952	97.644	97.644	14.63	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Call	873.21620	0.87322	907.17680	0.90718	873.216	873.216	14.64	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Put	112.61620	0.11262	114.07680	0.11408	112.616	112.616	14.64	0.00	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Call	827.33670	0.82734	860.87220	0.86087	827.337	827.337	14.65	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Put	126.73670	0.12674	127.77220	0.12777	126.737	126.737	14.65	0.00	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Call	819.80910	0.81981	853.26850	0.85327	819.809	819.809	14.65	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Put	129.20910	0.12921	130.16850	0.13017	129.209	129.209	14.65	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Call	812.31620	0.81232	845.69560	0.84570	812.316	812.316	14.65	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Put	131.71620	0.13172	132.59560	0.13260	131.716	131.716	14.65	0.00	0	2,350.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	706.78380	0.70678	736.21570	0.73622	706.784	706.784	14.78	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	176.18380	0.17618	173.11570	0.17312	176.184	176.184	14.78	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Call	644.94960	0.64495	673.03770	0.67304	644.950	644.950	15.02	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Put	214.34960	0.21435	209.93770	0.20994	214.350	214.350	15.02	0.00	0	7,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Call	587.51600	0.58752	614.12620	0.61413	587.516	587.516	15.26	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Put	256.91600	0.25692	251.02620	0.25103	256.916	256.916	15.26	0.00	0	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Call	485.49240	0.48549	508.87620	0.50888	485.492	485.492	15.73	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Put	354.89240	0.35489	345.77620	0.34578	354.892	354.892	15.73	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Call	365.29360	0.36529	383.27400	0.38327	365.294	365.294	16.57	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Put	534.69360	0.53469	520.17400	0.52017	534.694	534.694	16.57	0.00	0	300.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	332.77070	0.33277	349.42090	0.34942	332.771	332.771	16.87	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	602.17070	0.60217	586.32090	0.58632	602.171	602.171	16.87	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Call	252.80650	0.25281	265.62850	0.26563	252.807	252.807	17.77	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Put	822.20650	0.82221	802.52850	0.80253	822.206	822.206	17.77	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Call	231.41360	0.23141	243.31600	0.24332	231.414	231.414	18.08	0.00	0	36,682.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Put	900.81360	0.90081	880.21600	0.88022	900.814	900.814	18.08	0.00	0	0.00

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	12.05	Call	221.51800	0.22152	232.97980	0.23298	221.518	18.23	0.00	0	21,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.05	Put	940.91800	0.94092	919.87980	0.91988	940.918	18.23	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Call	194.71070	0.19471	204.94870	0.20495	194.711	18.70	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Put	1,064.11070	1.06411	1,041.84870	1.04185	1,064.111	18.70	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Call	188.23360	0.18823	198.16800	0.19817	188.234	18.83	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Put	1,097.63360	1.09763	1,075.06800	1.07507	1,097.634	18.83	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Call	151.98460	0.15198	160.19560	0.16020	151.985	19.64	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Put	1,321.38460	1.32138	1,297.09560	1.29710	1,321.385	19.64	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Call	111.62130	0.11162	117.80910	0.11781	111.621	20.87	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Put	1,681.02130	1.68102	1,654.70910	1.65471	1,681.021	20.87	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.30	Call	84.33360	0.08433	89.06020	0.08906	84.334	22.10	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.30	Put	2,053.73360	2.05373	2,025.96020	2.02596	2,053.734	22.10	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.65	Call	70.27070	0.07027	72.82290	0.07282	70.271	23.41	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.65	Put	2,389.67070	2.38967	2,359.72290	2.35972	2,389.671	23.41	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	14.00	Call	66.14970	0.06615	68.86470	0.06886	66.150	25.30	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	14.00	Put	2,735.54970	2.73555	2,705.76470	2.70576	2,735.550	25.30	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry			11.34030	11.34030	11.37280	11.37280		16.08	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	8.78	Call	2,563.15370	2.56315	2,596.38170	2.59638	2,563.154	17.70	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	8.78	Put	2.85370	0.00285	3.58170	0.00358	2.854	17.70	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	10.13	Call	1,255.15410	1.25515	1,291.56620	1.29157	1,255.154	14.66	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	10.13	Put	44.85410	0.04485	48.76620	0.04877	44.854	14.66	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	12.24	Call	197.53690	0.19754	207.66680	0.20767	197.537	18.77	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	12.24	Put	1,097.23690	1.09724	1,074.86680	1.07487	1,097.237	18.77	0.00	0	0.00
\$ / R	On	27/06/2014		Any day expiry			11.35780	11.35780	11.39020	11.39020		16.07	0.00	0	0.00
\$ / R	On	27/06/2014		Any day expiry	8.30	Call	3,059.20640	3.05921	3,091.87540	3.09188	3,059.206	19.01	0.00	0	0.00
\$ / R	On	27/06/2014		Any day expiry	8.30	Put	1.40640	0.00141	1.67540	0.00168	1.406	19.01	0.00	0	4,700.00
\$ / R	On	27/06/2014		Any day expiry	10.82	Call	730.00060	0.73000	760.10100	0.76010	730.001	14.76	0.00	0	4,700.00
\$ / R	On	27/06/2014		Any day expiry	10.82	Put	192.20060	0.19220	189.90100	0.18990	192.201	14.76	0.00	0	0.00
\$ / R	On	30/06/2014		Any day expiry			11.36370	11.36370	11.39600	11.39600		16.17	0.00	0	0.00
\$ / R	On	30/06/2014		Any day expiry	10.80	Call	750.89670	0.75090	780.94200	0.78094	750.897	14.73	0.00	0	0.00
\$ / R	On	30/06/2014		Any day expiry	10.80	Put	187.19670	0.18720	184.94200	0.18494	187.197	14.73	0.00	0	500.00
\$ / R	On	30/06/2014		Any day expiry	12.40	Call	194.52580	0.19453	203.98500	0.20398	194.526	19.12	0.00	0	500.00
\$ / R	On	30/06/2014		Any day expiry	12.40	Put	1,230.82580	1.23083	1,207.98500	1.20799	1,230.826	19.12	0.00	0	0.00
\$ / R	On	28/07/2014		Any day expiry			11.41820	11.41820	11.45020	11.45020		16.09	0.00	0	0.00
\$ / R	On	28/07/2014		Any day expiry	8.30	Call	3,120.69560	3.12070	3,153.36280	3.15336	3,120.696	18.59	0.00	0	0.00
\$ / R	On	28/07/2014		Any day expiry	8.30	Put	2.49560	0.00250	3.16280	0.00316	2.496	18.59	0.00	0	4,700.00
\$ / R	On	28/07/2014		Any day expiry	10.82	Call	808.32620	0.80833	839.01790	0.83902	808.326	14.69	0.00	0	4,700.00
\$ / R	On	28/07/2014		Any day expiry	10.82	Put	210.12620	0.21013	208.81790	0.20882	210.126	14.69	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry			11.42020	11.42020	11.45210	11.45210		16.09	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry	10.80	Call	824.63060	0.82463	855.49040	0.85549	824.631	14.69	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry	10.80	Put	204.43060	0.20443	203.39040	0.20339	204.431	14.69	0.00	0	500.00
\$ / R	On	29/07/2014		Any day expiry	11.10	Call	651.16810	0.65117	675.41850	0.67542	651.168	15.33	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry	11.10	Put	330.96810	0.33097	323.31850	0.32332	330.968	15.33	0.00	0	201.00
\$ / R	On	29/07/2014		Any day expiry	12.09	Call	306.34060	0.30634	318.96840	0.31897	306.341	18.01	0.00	0	201.00
\$ / R	On	29/07/2014		Any day expiry	12.09	Put	976.14060	0.97614	956.86840	0.95687	976.141	18.01	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry	12.62	Call	213.05580	0.21306	222.62140	0.22262	213.056	19.49	0.00	0	500.00
\$ / R	On	29/07/2014		Any day expiry	12.62	Put	1,412.85580	1.41286	1,390.52140	1.39052	1,412.856	19.49	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry			11.46970	11.46970	11.50250	11.50250		16.29	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	9.99	Call	1,540.12860	1.54013	1,576.26070	1.57626	1,540.129	15.09	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	9.99	Put	60.42860	0.06043	63.76070	0.06376	60.429	15.09	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.00	Call	1,531.04830	1.53105	1,567.18020	1.56718	1,531.048	15.07	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.00	Put	61.34830	0.06135	64.68020	0.06468	61.348	15.07	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.01	Call	1,521.98180	1.52198	1,558.10990	1.55811	1,521.982	15.05	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.01	Put	62.28180	0.06228	65.60990	0.06561	62.282	15.05	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.33	Call	1,239.21910	1.23922	1,274.90230	1.27490	1,239.219	14.49	0.00	0	0.00
\$ / R	On	22/08/2014		Any day expiry	10.33	Put	99.51910	0.09952	102.40230	0.10240	99.519	14.49	0.00	0	19,547.00
\$ / R	On	22/08/2014		Any day expiry	12.07	Call	359.75880	0.35976	373.12700	0.37313	359.759	17.81	0.00	0	19,547.00

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	12.07	Put	960.05880	0.96006		940.62700	0.94063	960.059	17.81	0.00	0	0.00
\$ / R	On	27/08/2014	Any day expiry			11.48070	11.48070		11.51350	11.51350		16.26	0.00	0	0.00
\$ / R	On	27/08/2014	Any day expiry	10.80	Call	901.30660	0.90131		931.30040	0.93130	901.307	14.75	0.00	0	0.00
\$ / R	On	27/08/2014	Any day expiry	10.80	Put	220.60660	0.22061		217.80040	0.21780	220.607	14.75	0.00	0	500.00
\$ / R	On	27/08/2014	Any day expiry	12.83	Call	231.43070	0.23143		240.10170	0.24010	231.431	19.77	0.00	0	500.00
\$ / R	On	27/08/2014	Any day expiry	12.83	Put	1,580.73070	1.58073		1,556.60170	1.55660	1,580.731	19.77	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future			11.52240	11.52240		11.55520	11.55520		16.19	0.00	0	11,360.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	3,624.92350	3.62492		3,658.21140	3.65821	3,624.923	19.11	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Put	2.52350	0.00252		3.01140	0.00301	2.523	19.11	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Call	3,128.74650	3.12875		3,162.79780	3.16280	3,128.747	18.26	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Put	6.34650	0.00635		7.59780	0.00760	6.346	18.26	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.80	Call	2,733.70990	2.73371		2,768.25250	2.76825	2,733.710	17.27	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.80	Put	11.30990	0.01131		13.05250	0.01305	11.310	17.27	0.00	0	920.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.88	Call	2,655.06580	2.65507		2,689.71510	2.68972	2,655.066	17.08	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.88	Put	12.66580	0.01267		14.51510	0.01452	12.666	17.08	0.00	0	26,804.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	2,635.42790	2.63543		2,670.10450	2.67010	2,635.428	17.03	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	13.02790	0.01303		14.90450	0.01490	13.028	17.03	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Call	2,537.39030	2.53739		2,572.20330	2.57220	2,537.390	16.78	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Put	14.99030	0.01499		17.00330	0.01700	14.990	16.78	0.00	0	35,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Call	2,245.69180	2.24569		2,280.65590	2.28066	2,245.692	16.13	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Put	23.29180	0.02329		25.45590	0.02546	23.292	16.13	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Call	1,959.79500	1.95980		1,995.32760	1.99533	1,959.795	15.63	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Put	37.39500	0.03740		40.12760	0.04013	37.395	15.63	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.78	Call	1,791.51700	1.79152		1,827.37020	1.82737	1,791.517	15.34	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.78	Put	49.11700	0.04912		52.17020	0.05217	49.117	15.34	0.00	0	920.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	1,681.03370	1.68103		1,717.07680	1.71708	1,681.034	15.14	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	58.63370	0.05863		61.87680	0.06188	58.634	15.14	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Call	1,590.16600	1.59017		1,626.34340	1.62634	1,590.166	14.97	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Put	67.76600	0.06777		71.14340	0.07114	67.766	14.97	0.00	0	40,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Call	1,420.98950	1.42099		1,457.33700	1.45734	1,420.990	14.66	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Put	88.58950	0.08859		92.13700	0.09214	88.590	14.66	0.00	0	2,870.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Call	1,403.47470	1.40347		1,439.83100	1.43983	1,403.475	14.63	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Put	91.07470	0.09107		94.63100	0.09463	91.075	14.63	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Call	1,386.02010	1.38602		1,422.38520	1.42239	1,386.020	14.59	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Put	93.62010	0.09362		97.18520	0.09719	93.620	14.59	0.00	0	23,934.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	1,334.02850	1.33403		1,370.40680	1.37041	1,334.029	14.49	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	101.62850	0.10163		105.20680	0.10521	101.629	14.49	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	1,325.41910	1.32542		1,361.79810	1.36180	1,325.419	14.48	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	103.01910	0.10302		106.59810	0.10660	103.019	14.48	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	1,316.82600	1.31683		1,353.20330	1.35320	1,316.826	14.46	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	104.42600	0.10443		108.00330	0.10800	104.426	14.46	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Call	1,258.69120	1.25869		1,293.50650	1.29351	1,258.691	14.42	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Put	116.29120	0.11629		118.30650	0.11831	116.291	14.42	0.00	0	250.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Call	1,165.35970	1.16536		1,198.26090	1.19826	1,165.360	14.50	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.50	Put	142.95970	0.14296		143.06090	0.14306	142.960	14.50	0.00	0	10,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	852.25640	0.85226		879.41520	0.87942	852.256	14.82	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	279.85640	0.27986		274.21520	0.27422	279.856	14.82	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Call	585.61510	0.58562		605.00850	0.60501	585.615	16.22	0.00	0	250.00
\$ / R	On	15/09/2014	Foreign Exchange Future	11.51	Put	573.21510	0.57322		559.80850	0.55981	573.215	16.22	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Call	426.37290	0.42637		440.65460	0.44065	426.373	17.46	0.00	0	45,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.00	Put	903.97290	0.90397		885.45460	0.88545	903.973	17.46	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	400.51590	0.40052		413.89700	0.41390	400.516	17.71	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	978.11590	0.97812		958.69700	0.95870	978.116	17.71	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Call	344.31760	0.34432		355.64620	0.35565	344.318	18.36	0.00	0	23,934.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.35	Put	1,171.91760	1.17192		1,150.44620	1.15045	1,171.918	18.36	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Call	336.28490	0.33628		347.32780	0.34733	336.285	18.46	0.00	0	2,870.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.39	Put	1,203.88490	1.20388		1,182.12780	1.18213	1,203.885	18.46	0.00	0	0.00

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	12.44	Call	326.58620	0.32659		337.27890	0.33728	326.586	18.59	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,244.18620	1.24419		1,222.07890	1.22208	1,244.186	18.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	297.92810	0.29793		307.56640	0.30757	297.928	19.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,375.52810	1.37553		1,352.36640	1.35237	1,375.528	19.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	220.03360	0.22003		227.25220	0.22725	220.034	20.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	1,847.63360	1.84763		1,822.05220	1.82205	1,847.634	20.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Call	175.82380	0.17582		181.49700	0.18150	175.824	21.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Put	2,253.42380	2.25342		2,226.29700	2.22630	2,253.424	21.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Call	155.74740	0.15575		158.25700	0.15826	155.747	22.84	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	2,633.34740	2.63335		2,603.05700	2.60306	2,633.347	22.84	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			11.54660	11.54660		11.57940	11.57940		16.28	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Call	977.85660	0.97786		1,008.22870	1.00823	977.857	14.70	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	231.25660	0.23126		228.82870	0.22883	231.257	14.70	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	242.22700	0.24223		249.84890	0.24985	242.227	20.12	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Put	1,795.62700	1.79563		1,770.44890	1.77045	1,795.627	20.12	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry			11.61920	11.61920		11.65190	11.65190		16.29	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Call	1,060.49860	1.06050		1,090.31650	1.09032	1,060.499	14.65	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	241.29860	0.24130		238.41650	0.23842	241.299	14.65	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	262.37860	0.26238		268.88470	0.26888	262.379	20.35	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Put	1,973.17860	1.97318		1,946.98470	1.94698	1,973.179	20.35	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.63230	11.63230		11.66510	11.66510		16.26	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,572.96370	1.57296		1,608.52320	1.60852	1,572.964	14.71	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	100.66370	0.10066		103.42320	0.10342	100.664	14.71	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	557.05910	0.55706		572.58290	0.57258	557.059	16.99	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	834.75910	0.83476		817.48290	0.81748	834.759	16.99	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry			11.68090	11.68090		11.71420	11.71420		16.43	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Call	1,129.64180	1.12964		1,160.19570	1.16020	1,129.642	14.65	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	248.74180	0.24874		245.99570	0.24600	248.742	14.65	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	267.79000	0.26779		274.40230	0.27440	267.790	20.71	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Put	2,196.89000	2.19689		2,170.20230	2.17020	2,196.890	20.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.72090	11.72090		11.75430	11.75430		16.39	0.00	0	6,855.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,727.43350	3.72743		3,761.27440	3.76127	3,727.433	18.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	6.53350	0.00653		6.97440	0.00697	6.534	18.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	3,284.47080	3.28447		3,319.18920	3.31919	3,284.471	17.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	13.57080	0.01357		14.88920	0.01489	13.571	17.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	3,235.30140	3.23530		3,270.08590	3.27009	3,235.301	17.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	14.40140	0.01440		15.78590	0.01579	14.401	17.62	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	3,186.17910	3.18618		3,221.03120	3.22103	3,186.179	17.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	15.27910	0.01528		16.73120	0.01673	15.279	17.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,746.62720	2.74663		2,782.21360	2.78221	2,746.627	16.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	25.72720	0.02573		27.91360	0.02791	25.727	16.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Call	2,324.32270	2.32432		0.00000	0.00000	2,324.323	15.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	43.42270	0.04342		0.00000	0.00000	43.423	15.60	324,410.99	7,471	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	2,268.19740	2.26820		2,304.06060	2.30406	2,268.197	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	47.29740	0.04730		49.76060	0.04976	47.297	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.56	Call	2,212.36380	2.21236		2,248.30220	2.24830	2,212.364	15.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.56	Put	51.46380	0.05146		54.00220	0.05400	51.464	15.47	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	2,175.31010	2.17531		2,211.29810	2.21130	2,175.310	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	54.41010	0.05441		56.99810	0.05700	54.410	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,813.47430	1.81347		1,849.78940	1.84979	1,813.474	15.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	92.57430	0.09257		95.48940	0.09549	92.574	15.00	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Call	1,488.12200	1.48812		1,524.29890	1.52430	1,488.122	14.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	147.22200	0.14722		149.99890	0.15000	147.222	14.59	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	1,390.00080	1.39000		1,426.00310	1.42600	1,390.001	14.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	169.10080	0.16910		171.70310	0.17170	169.101	14.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Call	1,349.85980	1.34986		0.00000	0.00000	1,349.860	14.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	178.95980	0.17896		0.00000	0.00000	178.960	14.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014		Foreign Exchange Future	10.70	Call	1,242.47180	1.24247	1,274.20970	1.27421	1,242.472	14.57	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.70	Put	221.57180	0.22157	219.90970	0.21991	221.572	14.57	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.96	Call	1,070.61370	1.07061	1,099.75690	1.09976	1,070.614	14.84	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.96	Put	309.71370	0.30971	305.45690	0.30546	309.714	14.84	0.00	0	14,100.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	1,045.80640	1.04581	1,074.49790	1.07450	1,045.806	14.88	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	324.90640	0.32491	320.19790	0.32020	324.906	14.88	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.11	Call	980.35780	0.98036	0.00000	0.00000	980.358	15.01	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.11	Put	369.45780	0.36946	0.00000	0.00000	369.458	15.01	2,760,219.22	7,471	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.20	Call	933.52100	0.93352	957.40540	0.95741	933.521	15.22	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.20	Put	412.62100	0.41262	403.10540	0.40311	412.621	15.22	0.00	0	250.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Call	794.19670	0.79420	815.23760	0.81524	794.197	15.92	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Put	573.29670	0.57330	560.93760	0.56094	573.297	15.92	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Call	610.51550	0.61052	627.20570	0.62721	610.516	17.06	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Put	889.61550	0.88962	872.90570	0.87291	889.616	17.06	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.01	Call	607.37730	0.60738	623.97610	0.62398	607.377	17.08	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.01	Put	896.47730	0.89648	879.67610	0.87968	896.477	17.08	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.50	Call	475.87550	0.47588	488.49510	0.48850	475.876	18.16	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.50	Put	1,254.97550	1.25498	1,234.19510	1.23420	1,254.976	18.16	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.00	Call	377.75230	0.37775	387.97170	0.38797	377.752	19.26	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.00	Put	1,656.85230	1.65685	1,633.67170	1.63367	1,656.852	19.26	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.06	Call	367.74800	0.36775	0.00000	0.00000	367.748	19.39	2,747,445.31	7,471	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.06	Put	1,706.84800	1.70685	0.00000	0.00000	1,706.848	19.39	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.60	Call	292.62650	0.29263	300.24230	0.30024	292.627	20.54	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.60	Put	2,171.72650	2.17173	2,145.94230	2.14594	2,171.726	20.54	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	14.20	Call	241.76120	0.24176	244.73320	0.24473	241.761	22.08	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	14.20	Put	2,720.86120	2.72086	2,690.43320	2.69043	2,720.861	22.08	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	14.23	Call	240.92970	0.24093	243.84150	0.24384	240.930	22.20	0.00	0	14,100.00
\$ / R	On	12/12/2014		Foreign Exchange Future	14.23	Put	2,750.02970	2.75003	2,719.54150	2.71954	2,750.030	22.20	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	14.84	Call	228.90110	0.22890	0.00000	0.00000	228.901	24.62	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	14.84	Put	3,348.00110	3.34800	0.00000	0.00000	3,348.001	24.62	0.00	0	0.00
\$ / R	On	15/12/2014		Any day expiry			11.72790	11.72790	11.76140	11.76140		16.38	0.00	0	0.00
\$ / R	On	15/12/2014		Any day expiry	10.80	Call	1,181.34090	1.18134	1,212.32940	1.21233	1,181.341	14.66	0.00	0	0.00
\$ / R	On	15/12/2014		Any day expiry	10.80	Put	253.44090	0.25344	250.92940	0.25093	253.441	14.66	0.00	0	500.00
\$ / R	On	15/12/2014		Any day expiry	13.80	Call	274.32300	0.27432	281.48430	0.28148	274.323	20.93	0.00	0	500.00
\$ / R	On	15/12/2014		Any day expiry	13.80	Put	2,346.42300	2.34642	2,320.08430	2.32008	2,346.423	20.93	0.00	0	0.00
\$ / R	On	28/01/2015		Any day expiry			11.83150	11.83150	11.86530	11.86530		16.18	0.00	0	0.00
\$ / R	On	28/01/2015		Any day expiry	10.80	Call	1,294.11480	1.29411	1,326.58550	1.32659	1,294.115	14.67	0.00	0	0.00
\$ / R	On	28/01/2015		Any day expiry	10.80	Put	262.61480	0.26261	261.28550	0.26129	262.615	14.67	0.00	0	300.00
\$ / R	On	28/01/2015		Any day expiry	14.27	Call	301.94570	0.30195	310.32090	0.31032	301.946	21.98	0.00	0	300.00
\$ / R	On	28/01/2015		Any day expiry	14.27	Put	2,740.44570	2.74045	2,715.02090	2.71502	2,740.446	21.98	0.00	0	0.00
\$ / R	On	25/02/2015		Any day expiry			11.89150	11.89150	11.92500	11.92500		16.70	0.00	0	0.00
\$ / R	On	25/02/2015		Any day expiry	10.80	Call	1,362.97310	1.36297	1,395.61220	1.39561	1,362.973	14.74	0.00	0	0.00
\$ / R	On	25/02/2015		Any day expiry	10.80	Put	271.47310	0.27147	270.61220	0.27061	271.473	14.74	0.00	0	300.00
\$ / R	On	25/02/2015		Any day expiry	14.50	Call	310.44790	0.31045	318.80290	0.31880	310.448	22.07	0.00	0	300.00
\$ / R	On	25/02/2015		Any day expiry	14.50	Put	2,918.94790	2.91895	2,893.80290	2.89380	2,918.948	22.07	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future			11.92880	11.92880	11.96220	11.96220		16.74	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	10.99	Call	1,286.40340	1.28640	1,315.88460	1.31588	1,286.403	15.05	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	10.99	Put	347.60340	0.34760	343.68460	0.34368	347.603	15.05	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	11.00	Call	1,280.22470	1.28022	1,309.60360	1.30960	1,280.225	15.07	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	11.00	Put	351.42470	0.35142	347.40360	0.34740	351.425	15.07	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	11.01	Call	1,274.06620	1.27407	1,303.34220	1.30334	1,274.066	15.08	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	11.01	Put	355.26620	0.35527	351.14220	0.35114	355.266	15.08	0.00	0	0.00
\$ / R	On	27/03/2015		Any day expiry			11.95040	11.95040	11.98380	11.98380		16.86	0.00	0	0.00
\$ / R	On	27/03/2015		Any day expiry	10.80	Call	1,434.28670	1.43429	1,465.33820	1.46534	1,434.287	14.86	0.00	0	0.00
\$ / R	On	27/03/2015		Any day expiry	10.80	Put	283.88670	0.28389	281.53820	0.28154	283.887	14.86	0.00	0	300.00
\$ / R	On	27/03/2015		Any day expiry	14.85	Call	333.14780	0.33315	337.89420	0.33789	333.148	22.97	0.00	0	300.00
\$ / R	On	27/03/2015		Any day expiry	14.85	Put	3,232.74780	3.23275	3,204.09420	3.20409	3,232.748	22.97	0.00	0	0.00

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	17/03/2014	Foreign Exchange Future	10.50	Put	2,458.41080	0.02458	2,566.27400	0.02566	2,458.411	14.72	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.51	Call	68,419.26940	0.68419	71,556.13630	0.71556	68,419.269	14.71	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.51	Put	2,559.26940	0.02559	2,666.13630	0.02666	2,559.269	14.71	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.87	Call	39,851.92470	0.39852	42,686.24750	0.42686	39,851.925	15.13	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.87	Put	9,991.92470	0.09992	9,796.24750	0.09796	9,991.925	15.13	0.00	0	160.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.88	Put	10,325.43690	0.10325	10,112.61470	0.10113	10,325.437	15.15	0.00	0	160.00
\$ / R MAXI	On	17/03/2014	Foreign Exchange Future	10.88	Call	39,185.43690	0.39185	42,002.61470	0.42003	39,185.437	15.15	0.00	0	0.00
\$ / R MAXI	On	05/05/2014	Any day expiry			11.25550	11.25550	11.28770	11.28770		15.85	0.00	0	0.00
\$ / R MAXI	On	05/05/2014	Any day expiry	11.39	Call	29,862.12440	0.29862	31,713.25180	0.31713	29,862.124	16.32	0.00	0	0.00
\$ / R MAXI	On	05/05/2014	Any day expiry	11.39	Put	43,312.12440	0.43312	41,943.25180	0.41943	43,312.124	16.32	0.00	0	0.00
\$ / R MAXI	On	05/05/2014	Any day expiry	11.40	Call	29,513.16270	0.29513	31,348.01390	0.31348	29,513.163	16.36	0.00	0	0.00
\$ / R MAXI	On	05/05/2014	Any day expiry	11.40	Put	43,963.16270	0.43963	42,578.01390	0.42578	43,963.163	16.36	0.00	0	0.00
\$ / R MAXI	On	05/05/2014	Any day expiry	11.41	Call	29,168.06710	0.29168	30,987.13280	0.30987	29,168.067	16.39	0.00	0	0.00
\$ / R MAXI	On	05/05/2014	Any day expiry	11.41	Put	44,618.06710	0.44618	43,217.13280	0.43217	44,618.067	16.39	0.00	0	200.00
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			11.33060	11.33060	11.36310	11.36310		15.97	0.00	0	207.00
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.69	Call	78,267.33020	0.78267	81,574.01890	0.81574	78,267.330	14.65	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.69	Put	14,207.33020	0.14207	14,264.01890	0.14264	14,207.330	14.65	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.70	Call	77,535.48580	0.77535	80,833.64690	0.80834	77,535.486	14.65	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.70	Put	14,475.48580	0.14475	14,523.64690	0.14524	14,475.486	14.65	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.71	Call	76,807.44360	0.76807	80,096.47270	0.80096	76,807.444	14.65	0.00	0	0.00
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future	10.71	Put	14,747.44360	0.14747	14,786.47270	0.14786	14,747.444	14.65	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			11.52240	11.52240	11.55520	11.55520		16.19	0.00	0	39.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.64	Call	106,149.53020	1.06150	109,295.87900	1.09296	106,149.530	14.60	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.64	Put	17,909.53020	0.17910	17,775.87900	0.17776	17,909.530	14.60	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.65	Put	18,189.08890	0.18189	18,044.03280	0.18044	18,189.089	14.60	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.65	Call	105,429.08890	1.05429	108,564.03280	1.08564	105,429.089	14.60	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.66	Call	104,711.84710	1.04712	107,834.96180	1.07835	104,711.847	14.61	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.66	Put	18,471.84710	0.18472	18,314.96180	0.18315	18,471.847	14.61	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future			18.21980	18.21980	18.23160	18.23160		15.03	18,675,295.00	1,025	37,777.00
£ / R	On	17/03/2014	Foreign Exchange Future	10.40	Call	7,819.80000	7.81980	7,831.60000	7.83160	7,819.800	29.13	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	10.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	29.13	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	5,369.83340	5.36983	5,381.65100	5.38165	5,369.833	28.68	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	0.03340	0.00003	0.05100	0.00005	0.033	28.68	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	5,219.83830	5.21984	5,231.66050	5.23166	5,219.838	28.00	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	0.03830	0.00004	0.06050	0.00006	0.038	28.00	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	3,969.91690	3.96992	3,981.85440	3.98185	3,969.917	22.35	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	0.11690	0.00012	0.25440	0.00025	0.117	22.35	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Put	0.12130	0.00012	0.26660	0.00027	0.121	22.17	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Call	3,929.92130	3.92992	3,941.86660	3.94187	3,929.921	22.17	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Call	3,919.92240	3.91992	3,931.86980	3.93187	3,919.922	22.12	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Put	0.12240	0.00012	0.26980	0.00027	0.122	22.12	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Call	3,909.92350	3.90992	3,921.87300	3.92187	3,909.923	22.08	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Put	0.12350	0.00012	0.27300	0.00027	0.123	22.08	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	0.14720	0.00015	0.34210	0.00034	0.147	21.22	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	3,719.94720	3.71995	3,731.94210	3.73194	3,719.947	21.22	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Call	2,820.94900	2.82095	2,833.82380	2.83382	2,820.949	19.13	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Put	1.14900	0.00115	2.22380	0.00222	1.149	19.13	0.00	0	7,500.00
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Call	1,249.66340	1.24966	1,271.13100	1.27113	1,249.663	14.90	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Put	29.86340	0.02986	39.53100	0.03953	29.863	14.90	0.00	0	300.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.00	Put	250.02260	0.25002	267.25240	0.26725	250.023	14.78	0.00	0	300.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.00	Call	469.82260	0.46982	498.85240	0.49885	469.823	14.78	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Call	285.43520	0.28544	311.79770	0.31180	285.435	15.44	0.00	0	4,700.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Put	465.63520	0.46564	480.19770	0.48020	465.635	15.44	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.72	Call	187.47390	0.18747	209.84040	0.20984	187.474	16.08	0.00	0	7,000.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.72	Put	687.67390	0.68767	698.24040	0.69824	687.674	16.08	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future			18.47110	18.47110	18.48600	18.48600		15.58	0.00	0	4,753.00

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 23/01/2015	Any day expiry	21.72	Put	3,069.84920	3.06985	3,052.41020	3.05241	3,069.849	18.90	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	580.44920	0.58045	578.21020	0.57821	580.449	18.90	0.00	0	4,697.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10975	0.10975	0.11059	0.11059		15.92	0.00	0	145.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,976.09640	0.01976	2,060.20080	0.02060	1,976.096	24.13	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	1.49640	0.00001	1.00080	0.00001	1.496	24.13	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	982.64390	0.00983	1,069.86910	0.01070	982.644	15.92	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	8.04390	0.00008	10.66910	0.00011	8.044	15.92	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	249.98240	0.00250	286.90340	0.00287	249.982	18.32	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	275.38240	0.00275	227.70340	0.00228	275.382	18.32	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.11139	0.11139	0.11227	0.11227		16.63	0.00	0	12,834.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	2,152.75390	0.02153	2,241.85810	0.02242	2,152.754	19.27	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	13.35390	0.00013	14.75810	0.00015	13.354	19.27	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	1,210.40310	0.01210	1,284.32100	0.01284	1,210.403	16.63	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	71.00310	0.00071	57.22100	0.00057	71.003	16.63	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	550.69020	0.00551	589.91330	0.00590	550.690	18.35	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	411.29020	0.00411	362.81330	0.00363	411.290	18.35	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			15.19480	15.19480	15.13850	15.13850		14.63	33,626,092.40	2,213	88,921.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,705.53930	2.70554	2,649.96670	2.64997	2,705.539	21.43	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	0.73930	0.00074	1.46670	0.00147	0.739	21.43	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,695.55090	2.69555	2,639.98880	2.63999	2,695.551	21.39	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	0.75090	0.00075	1.48880	0.00149	0.751	21.39	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,685.56260	2.68556	2,630.01140	2.63001	2,685.563	21.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	0.76260	0.00076	1.51140	0.00151	0.763	21.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,545.74960	2.54575	2,490.36780	2.49037	2,545.750	20.67	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.94960	0.00095	1.86780	0.00187	0.950	20.67	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	1.30840	0.00131	2.54290	0.00254	1.308	19.71	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,346.10840	2.34611	2,291.04290	2.29104	2,346.108	19.71	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	228.86990	0.22887	221.33430	0.22133	228.870	15.07	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	384.06990	0.38407	432.83430	0.43283	384.070	15.07	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	132.28720	0.13229	128.52120	0.12852	132.287	16.10	0.00	0	7,700.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	637.48720	0.63749	690.02120	0.69002	637.487	16.10	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.41540	15.41540	15.36200	15.36200		15.00	0.00	0	21,893.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,679.76860	1.67977	1,639.77500	1.63977	1,679.769	14.36	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	54.36860	0.05437	67.77500	0.06777	54.369	14.36	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,670.38160	1.67038	1,630.52530	1.63053	1,670.382	14.33	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	54.98160	0.05498	68.52530	0.06853	54.982	14.33	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,661.00030	1.66100	1,621.66540	1.62167	1,661.000	14.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	55.60030	0.05560	69.66540	0.06967	55.600	14.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,623.55350	1.62355	1,586.38410	1.58638	1,623.554	14.19	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	58.15350	0.05815	74.38410	0.07438	58.154	14.19	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,362.21050	1.36221	1,330.52650	1.33053	1,362.210	14.11	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	96.81050	0.09681	118.52650	0.11853	96.810	14.11	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	1,157.90150	1.15790	1,131.07210	1.13107	1,157.901	14.04	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	142.50150	0.14250	169.07210	0.16907	142.501	14.04	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	839.30360	0.83930	822.65080	0.82265	839.304	14.25	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	273.90360	0.27390	310.65080	0.31065	273.904	14.25	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	273.29960	0.27330	268.91250	0.26891	273.300	16.98	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,207.89960	1.20790	1,256.91250	1.25691	1,207.900	16.98	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	263.86960	0.26387	259.65170	0.25965	263.870	17.09	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,248.46960	1.24847	1,297.65170	1.29765	1,248.470	17.09	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.67860	15.67860	15.62520	15.62520		15.32	0.00	0	3,270.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,528.33690	1.52834	1,499.83420	1.49983	1,528.337	14.00	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	189.73690	0.18974	214.63420	0.21463	189.737	14.00	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,520.64600	1.52065	1,492.22640	1.49223	1,520.646	14.01	0.00	0	0.00

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	14.35	Put	192.04600	0.19205	0.19205	217.02640	0.21703	192.046	14.01	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	194.37520	0.19438	0.19438	219.44120	0.21944	194.375	14.01	0.00	0	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,512.97520	1.51298	1.51298	1,484.64120	1.48464	1,512.975	14.01	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.95140	15.95140	15.95140	15.89900	15.89900		15.51	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,374.88810	2.37489	2.37489	2,334.28570	2.33429	2,374.888	14.15	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	113.48810	0.11349	0.11349	125.28570	0.12529	113.488	14.15	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,366.14820	2.36615	2.36615	2,325.66350	2.32566	2,366.148	14.14	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	114.74820	0.11475	0.11475	126.66350	0.12666	114.748	14.14	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,357.42200	2.35742	2.35742	2,317.05600	2.31706	2,357.422	14.14	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	116.02200	0.11602	0.11602	128.05600	0.12806	116.022	14.14	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.23950	16.23950	16.23950	16.18590	16.18590		15.88	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,727.68250	1.72768	1.72768	1,697.24290	1.69724	1,727.683	14.38	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	428.18250	0.42818	0.42818	451.34290	0.45134	428.183	14.38	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	431.79640	0.43180	0.43180	454.97940	0.45498	431.796	14.39	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,721.29640	1.72130	1.72130	1,690.87940	1.69088	1,721.296	14.39	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,714.92300	1.71492	1.71492	1,684.53360	1.68453	1,714.923	14.39	0.00	0	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	435.42300	0.43542	0.43542	458.63360	0.45863	435.423	14.39	0.00	0	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0	0.00
AL37	On 06/02/2014	Index Future			402.27100	402.27100	402.27100	402.06900	402.06900			0.00	0	0	0.00
AL37	On 08/05/2014	Index Future			407.98400	407.98400	407.98400	407.80400	407.80400			0.00	0	0	0.00
AL37	On 07/08/2014	Index Future			414.19400	414.19400	414.19400	414.01100	414.01100			0.00	0	0	0.00
AL7T	On 06/02/2014	Index Future			471.34000	471.34000	471.34000	470.84600	470.84600			0.00	0	0	0.00
AL7T	On 08/05/2014	Index Future			478.07300	478.07300	478.07300	477.56200	477.56200			0.00	0	0	1.00
AL7T	On 07/08/2014	Index Future			485.35000	485.35000	485.35000	484.83100	484.83100			0.00	0	0	0.00
ALBI	On 06/02/2014	Index Future			428.06500	428.06500	428.06500	427.82000	427.82000			706,307,250.00	165	0	0.00
ALBI	On 08/05/2014	Index Future			434.33700	434.33700	434.33700	433.92200	433.92200			429,993,630.00	99	0	764.00
ALBI	On 07/08/2014	Index Future			440.94900	440.94900	440.94900	440.52600	440.52600			0.00	0	0	0.00
ALBI	On 06/11/2014	Index Future			447.93100	447.93100	447.93100	447.50300	447.50300			0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.98400	9.98400	9.98400	9.95480	9.95480		11.92	0.00	0	0	8,869.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	505.48920	0.50549	0.50549	483.65530	0.48366	505.489	10.78	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	11.48920	0.01149	0.01149	18.85530	0.01886	11.489	10.78	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	495.83960	0.49584	0.49584	474.79990	0.47480	495.840	10.68	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	11.83960	0.01184	0.01184	19.99990	0.02000	11.840	10.68	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	486.78020	0.48678	0.48678	465.99950	0.46600	486.780	10.71	0.00	0	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	12.78020	0.01278	0.01278	21.19950	0.02120	12.780	10.71	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			10.06940	10.06940	10.06940	10.04120	10.04120		12.02	0.00	0	0	2,660.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	897.57800	0.89758	0.89758	877.06980	0.87707	897.578	11.54	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	28.17800	0.02818	0.02818	35.86980	0.03587	28.178	11.54	0.00	0	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	498.17350	0.49817	0.49817	480.02260	0.48002	498.173	11.82	0.00	0	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	128.77350	0.12877	0.12877	138.82260	0.13882	128.774	11.82	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	378.54300	0.37854	0.37854	362.47560	0.36248	378.543	11.91	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	199.14300	0.19914	0.19914	211.27560	0.21128	199.143	11.91	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	372.80950	0.37281	0.37281	356.85030	0.35685	372.809	11.92	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	203.40950	0.20341	0.20341	215.65030	0.21565	203.410	11.92	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	367.13300	0.36713	0.36713	351.27940	0.35128	367.133	11.92	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	207.73300	0.20773	0.20773	220.07940	0.22008	207.733	11.92	0.00	0	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	95.98110	0.09598	0.09598	90.17420	0.09017	95.981	12.94	0.00	0	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	726.58110	0.72658	0.72658	748.97420	0.74897	726.581	12.94	0.00	0	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.17540	10.17540	10.17540	10.14750	10.14750		12.15	0.00	0	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	769.12140	0.76912	0.76912	748.77320	0.74877	769.121	12.01	0.00	0	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	133.72140	0.13372	0.13372	141.27320	0.14127	133.721	12.01	0.00	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
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	136.23560		0.13624		143.90920	0.14391	136.236	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	761.63560		0.76164		741.40920	0.74141	761.636	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	754.18230		0.75418		734.08370	0.73408	754.182	12.00	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	138.78230		0.13878		146.58370	0.14658	138.782	12.00	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.28830		10.28830		10.26060	10.26060		12.30	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	878.61420		0.87861		858.66160	0.85866	878.614	12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	180.31420		0.18031		188.06160	0.18806	180.314	12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	871.30030		0.87130		851.41660	0.85142	871.300	12.20	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	183.00030		0.18300		190.81660	0.19082	183.000	12.20	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	864.01590		0.86402		844.20450	0.84420	864.016	12.20	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	185.71590		0.18572		193.60450	0.19360	185.716	12.20	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.05320		10.05320		10.07420	10.07420		17.02	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	281.15460		0.28115		299.59470	0.29959	281.155	16.87	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	167.95460		0.16795		165.39470	0.16539	167.955	16.87	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	275.65670		0.27566		293.96670	0.29397	275.657	16.89	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	172.45670		0.17246		169.76670	0.16977	172.457	16.89	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	270.23060		0.27023		288.40840	0.28841	270.231	16.90	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	177.03060		0.17703		174.20840	0.17421	177.031	16.90	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.17740		10.17740		10.20100	10.20100		15.19	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	538.25330		0.53825		560.27720	0.56028	538.253	14.59	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	200.85330		0.20085		199.27720	0.19928	200.853	14.59	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	532.27790		0.53228		554.16490	0.55416	532.278	14.61	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	204.87790		0.20488		203.16490	0.20316	204.878	14.61	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	526.34830		0.52635		548.10120	0.54810	526.348	14.62	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	208.94830		0.20895		207.10120	0.20710	208.948	14.62	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			419.29930		419.29930		-434.93460	-434.93460			0.00	0	2,283.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,030.46410		1,030.46410		1,042.13310	1,042.13310			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,115.40400		1,115.40400		1,127.21000	1,127.21000			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			139.40170		139.40170		139.95430	139.95430			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			702.42810		702.42810		656.28050	656.28050			0.00	0	4,478.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			1,002.40430		1,002.40430		1,015.12160	1,015.12160			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			114.75300		114.75300		117.23340	117.23340			0.00	0	5,000.00
CF CANDO CAFN	On 17/02/2014	Can-Do Future			33.53730		33.53730		40.77470	40.77470			0.00	0	2,500.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.42890		12.42890		12.38780	12.38780		15.34	0.00	0	489.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	1,149.83220		1.14983		1,114.86830	1.11487	1,149.832	16.92	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	10.93220		0.01093		17.06830	0.01707	10.932	16.92	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	1,140.11580		1.14012		1,105.21320	1.10521	1,140.116	16.88	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	11.21580		0.01122		17.41320	0.01741	11.216	16.88	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	1,130.40680		1.13041		1,095.56580	1.09557	1,130.407	16.83	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	11.50680		0.01151		17.76580	0.01777	11.507	16.83	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.61890		12.61890		12.57980	12.57980		15.64	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	1,112.01940		1.11202		1,080.13530	1.08014	1,112.019	14.27	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	83.11940		0.08312		90.33530	0.09034	83.119	14.27	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	1,103.85730		1.10386		1,072.16040	1.07216	1,103.857	14.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	84.95730		0.08496		92.36040	0.09236	84.957	14.28	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	1,095.72640		1.09573	1,064.21720	1.06422	1,095.726	14.29	0.00	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	86.82640		0.08683	94.41720	0.09442	86.826	14.29	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.85130		1.85130		1.85570	1.85570		15.52	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,625.35690		0.16254	1,671.89460	0.16719	1,625.357	15.40	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	12.35690		0.00124	14.89460	0.00149	12.357	15.40	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,529.17140		0.15292	1,575.84750	0.15758	1,529.171	15.33	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	16.17140		0.00162	18.84750	0.00188	16.171	15.33	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,433.98040		0.14340	1,480.71390	0.14807	1,433.980	15.25	0.00	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	20.98040		0.00210	23.71390	0.00237	20.980	15.25	0.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.87350		1.87350		1.87790	1.87790		16.07	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,928.94010		0.19289	1,975.27600	0.19753	1,928.940	14.96	0.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	93.94010		0.00939	96.27600	0.00963	93.940	14.96	0.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,841.12300		0.18411	1,887.25540	0.18873	1,841.123	14.89	0.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	106.12300		0.01061	108.25540	0.01083	106.123	14.89	0.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,756.59520		0.17566	1,802.61610	0.18026	1,756.595	14.90	0.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	121.59520		0.01216	123.61610	0.01236	121.595	14.90	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			112.42872		112.42872	111.24706	111.24706		0.00		0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	1,438.72000		1.43872	257.06000	0.25706	1,438.720	0.00	0.00	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	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	1,428.72000		1.42872	247.06000	0.24706	1,428.720	0.00	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	1,418.72000		1.41872	237.06000	0.23706	1,418.720	0.00	0.00	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	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			112.22155		112.22155	111.42698	111.42698		0.00		0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Put	1,768.45000		1.76845	2,563.02000	2.56302	1,768.450	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	1,778.45000		1.77845	2,573.02000	2.57302	1,778.450	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put	1,788.45000		1.78845	2,583.02000	2.58302	1,788.450	0.00	0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.84500		82.88008	9.85631	82.79828		0.00		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	2,256.09000		2.25609	2,337.89000	2.33789	2,256.090	0.00	0.00	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	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	2,180.56000		2.18056	2,262.36000	2.26236	2,180.560	0.00	0.00	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	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	2,105.14000		2.10514	2,186.94000	2.18694	2,105.140	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.94637		80.35030	9.96828	80.19461		0.00		0.00	0	6,292.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,975.91000		2.97591	3,131.60000	3.13160	2,975.910	0.00	0.00	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	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	2,900.62000		2.90062	3,056.31000	3.05631	2,900.620	0.00	0.00	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	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,825.43000		2.82543	2,981.12000	2.98112	2,825.430	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2014	Bond Future			10.04977		81.46528	10.07243	81.30701		0.00		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 07/08/2014	Bond Future	10.14	Call	627.30000		0.62730		469.03000	0.46903	627.300		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Call	696.34000		0.69634		538.07000	0.53807	696.340		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Call	765.29000		0.76529		607.02000	0.60702	765.290		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.15210		78.97185		10.17547	78.81135			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	939.68000		0.93968		779.18000	0.77918	939.680		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Call	1,007.14000		1.00714		846.64000	0.84664	1,007.140		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	1,074.50000		1.07450		914.00000	0.91400	1,074.500		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Put	0.00000		0.00000		0.00000	0.00000	0.000		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			427.21600		427.21600		426.96700	426.96700			290,506,880.00	68	0.00
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	127,740.00000		12.77400		130,230.00000	13.02300	127,740.000		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	127,840.00000		12.78400		130,330.00000	13.03300	127,840.000		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	127,940.00000		12.79400		130,430.00000	13.04300	127,940.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			433.47200		433.47200		433.05700	433.05700			8,669,440.00	2	290.00
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	85,180.00000		8.51800		89,330.00000	8.93300	85,180.000		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	85,280.00000		8.52800		89,430.00000	8.94300	85,280.000		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	85,380.00000		8.53800		89,530.00000	8.95300	85,380.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			440.07000		440.07000		439.64800	439.64800			0.00	0	175.00
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	199,200.00000		19.92000		203,420.00000	20.34200	199,200.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	199,300.00000		19.93000		203,520.00000	20.35200	199,300.000		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	460.01	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	199,400.00000		19.94000		203,620.00000	20.36200	199,400.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI			447.03900		447.03900		446.61100	446.61100			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Put	19,510.00000		1.95100		23,790.00000	2.37900	19,510.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	19,610.00000		1.96100		23,890.00000	2.38900	19,610.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Put	19,710.00000		1.97100		23,990.00000	2.39900	19,710.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future			105.84374		105.84374		105.64302	105.64302			0.00	0	0.00
I2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	110.99	Put	5,146.26000		5.14626		5,346.98000	5.34698	5,146.260		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.00	Put	5,156.26000		5.15626		5,356.98000	5.35698	5,156.260		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.01	Put	5,166.26000		5.16626		5,366.98000	5.36698	5,166.260		0.00	0	0.00
I2025	On 08/05/2014	Bond Future			107.99720		107.99720		107.16313	107.16313			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Put	2,992.80000		2.99280		3,826.87000	3.82687	2,992.800		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 08/05/2014	Bond Future	111.00	Put	3,002.80000		3.00280		3,836.87000	3.83687	3,002.800		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Put	3,012.80000		3.01280		3,846.87000	3.84687	3,012.800		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 06/02/2014	Bond Future			104.66277		104.66277		103.71544	103.71544			627,976.62	6	0.00
I2038	On 06/02/2014	Bond Future	106.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	106.99	Put	2,327.23000		2.32723		3,274.56000	3.27456	2,327.230		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.00	Put	2,337.23000		2.33723		3,284.56000	3.28456	2,337.230		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.01	Put	2,347.23000		2.34723		3,294.56000	3.29456	2,347.230		0.00	0	0.00
I2038	On 08/05/2014	Bond Future			106.16780		106.16780		105.20792	105.20792			0.00	0	57.00
I2038	On 08/05/2014	Bond Future	108.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	108.99	Put	2,822.20000		2.82220		3,782.08000	3.78208	2,822.200		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Put	2,832.20000		2.83220		3,792.08000	3.79208	2,832.200		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Put	2,842.20000		2.84220		3,802.08000	3.80208	2,842.200		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 06/02/2014	Bond Future			109.24068		109.24068		107.68977	107.68977			38,234,238.00	350	0.00
I2050	On 06/02/2014	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	109.99	Put	749.32000		0.74932		2,300.23000	2.30023	749.320		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.00	Put	759.32000		0.75932		2,310.23000	2.31023	759.320		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.01	Put	769.32000		0.76932		2,320.23000	2.32023	769.320		0.00	0	0.00
I2050	On 08/05/2014	Bond Future			110.81146		110.81146		109.23924	109.23924			0.00	0	472.00
I2050	On 08/05/2014	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.99	Put	4,178.54000		4.17854		5,750.76000	5.75076	4,178.540		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Put	4,188.54000		4.18854		5,760.76000	5.76076	4,188.540		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Put	4,198.54000		4.19854		5,770.76000	5.77076	4,198.540		0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014	Index Future			194.81200		194.81200		193.45200	193.45200			66,236,080.00	34	0.00
IGOV	On 08/05/2014	Index Future			197.69200		197.69200		196.23600	196.23600			0.00	0	1,249.00
IGOV	On 07/08/2014	Index Future			200.72500		200.72500		199.24600	199.24600			0.00	0	106.00
IGOV	On 06/11/2014	Index Future			203.92700		203.92700		202.42500	202.42500			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			521.35000		521.35000		521.35000	521.35000			0.00	0	0.00
ILBI	On 08/05/2014	Index Future			533.14600		533.14600		529.05300	529.05300			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			541.23700		541.23700		537.08200	537.08200			0.00	0	210.00
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			5.71000		94.29000		5.70000	94.30000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.76000		94.24000		5.77000	94.23000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			6.05000		93.95000		6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.10000		93.90000		6.14000	93.86000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.50000		93.50000		6.51000	93.49000			23,398,750.00	1,000	3,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			6.55000		93.45000		6.59000	93.41000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future	9.17	Call	6,332.98000	6.33298	6,238.72000	6.23872	6,332.980	13.97	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,764.53000	4.76453	4,854.38000	4.85438	4,764.530	13.97	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			268.03872	268.03872	265.95396	265.95396			0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	11,951.28000	11.95128	14,036.04000	14.03604	11,951.280		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	11,961.28000	11.96128	14,046.04000	14.04604	11,961.280		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	11,971.28000	11.97128	14,056.04000	14.05604	11,971.280		0.00	0	0.00
R197	On 08/05/2014	Bond Future			271.89291	271.89291	269.78065	269.78065			0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	21,902.91000	21.90291	19,790.65000	19.79065	21,902.910		0.00	0	0.00
R197	On 08/05/2014	Bond Future	249.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Call	21,892.91000	21.89291	19,780.65000	19.78065	21,892.910		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Call	21,882.91000	21.88291	19,770.65000	19.77065	21,882.910		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		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			6.30000	103.24979	6.30236	103.24781		1.34	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	0.00000	0.00000	0.00000	0.00000	0.000	1.30	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	893.65000	0.89365	895.63000	0.89563	893.650	1.30	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	0.00000	0.00000	0.00000	0.00000	0.000	1.30	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	885.16000	0.88516	887.14000	0.88714	885.160	1.30	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	0.00000	0.00000	0.00000	0.00000	0.000	1.30	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	876.67000	0.87667	878.65000	0.87865	876.670	1.30	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.53099	104.72582	6.53987	104.72054		1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	7.46000	0.00746	7.52000	0.00752	7.460	1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,082.83000	1.08283	1,088.17000	1.08817	1,082.830	1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	7.66000	0.00766	7.72000	0.00772	7.660	1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,076.97000	1.07697	1,082.31000	1.08231	1,076.970	1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	7.87000	0.00787	7.93000	0.00793	7.870	1.11	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,071.12000	1.07112	1,076.46000	1.07646	1,071.120	1.11	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.74551	101.90783	6.76116	101.90224		0.83	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	59.34000	0.05934	58.73000	0.05873	59.340	0.81	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	581.77000	0.58177	586.75000	0.58675	581.770	0.81	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	578.83000	0.57883	583.80000	0.58380	578.830	0.81	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	60.01000	0.06001	59.39000	0.05939	60.010	0.81	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	60.68000	0.06068	60.06000	0.06006	60.680	0.81	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	575.90000	0.57590	580.87000	0.58087	575.900	0.81	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			204.36280	204.36280	202.87464	202.87464		11.62	168,803,672.80	826	0.00
R202	On 06/02/2014	Bond Future	208.99	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.06	0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	4,627.20000	4.62720	6,115.36000	6.11536	4,627.200	12.06	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 07/08/2014	Bond Future	9.64	Call	1,013.96000		1.01396		1,004.45000	1.00445	1,013.960		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Call	1,105.31000		1.10531		1,095.80000	1.09580	1,105.310		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	1,196.49000		1.19649		1,186.98000	1.18698	1,196.490		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.60768		93.06029		9.60870	93.05091			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	1,021.85000		1.02185		1,012.47000	1.01247	1,021.850		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Call	1,111.83000		1.11183		1,102.45000	1.10245	1,111.830		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	1,201.64000		1.20164		1,192.26000	1.19226	1,201.640		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Put	0.00000		0.00000		0.00000	0.00000	0.000		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			8.24500		95.94035		8.25654	95.88863		8.81	936,953,458.10	9,766	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	7,541.38000		7.54138		7,593.10000	7.59310	7,541.380	8.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	7,492.18000		7.49218		7,543.90000	7.54390	7,492.180	8.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	7,443.02000		7.44302		7,494.74000	7.49474	7,443.020	8.57	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.38401		97.30796		8.39600	97.25635		9.24	0.00	0	18,448.00
R207	On 08/05/2014	Bond Future	6.19	Call	23.83000		0.02383		23.97000	0.02397	23.830	9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,074.00000		10.07400		10,125.75000	10.12575	10,074.000	9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	24.52000		0.02452		24.65000	0.02465	24.520	9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,026.03000		10.02603		10,077.77000	10.07777	10,026.030	9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	25.21000		0.02521		25.35000	0.02535	25.210	9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,978.08000		9.97808		10,029.83000	10.02983	9,978.080	9.03	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.51240		95.14760		8.52513	95.09502		9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	1,110.59000		1.11059		1,100.74000	1.10074	1,110.590	9.05	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,584.07000		4.58407		4,626.80000	4.62680	4,584.070	9.05	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	1,123.04000		1.12304		1,113.09000	1.11309	1,123.040	9.05	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,553.36000		4.55336		4,595.99000	4.59599	4,553.360	9.05	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	1,135.59000		1.13559		1,125.53000	1.12553	1,135.590	9.05	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,522.77000		4.52277		4,565.29000	4.56529	4,522.770	9.05	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.63153		96.65581		8.64495	96.60265		9.11	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,107.84000		1.10784		1,098.62000	1.09862	1,107.840	8.91	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	6,399.63000		6.39963		6,443.57000	6.44357	6,399.630	8.91	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,117.72000		1.11772		1,108.43000	1.10843	1,117.720	8.91	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	6,367.17000		6.36717		6,411.04000	6.41104	6,367.170	8.91	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,127.67000		1.12767		1,118.30000	1.11830	1,127.670	8.91	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	6,334.80000		6.33480		6,378.59000	6.37859	6,334.800	8.91	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			8.37000		93.90159		8.38139	93.84460		9.50	412,227,980.10	4,390	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.24	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	8,628.30000		8.62830		8,685.29000	8.68529	8,628.300	9.24	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.24	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	8,572.39000		8.57239		8,629.38000	8.62938	8,572.390	9.24	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.24	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	8,516.52000		8.51652		8,573.51000	8.57351	8,516.520	9.24	0.00	0	0.00

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	9.75	Put	1,615.42000		1.61542	1,655.30000	1.65530	1,615.420	21.72	0.00	0	7,262.00	
R209	On 08/05/2014	Bond Future	9.85	Call	5,630.26000		5.63026	5,586.02000	5.58602	5,630.260	21.78	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.85	Put	1,406.48000		1.40648	1,443.26000	1.44326	1,406.480	21.78	0.00	0	10,000.00	
R209	On 07/08/2014	Bond Future			9.31457		73.96358	9.32611	73.88115		21.54	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Call	3,563.83000		3.56383	3,538.20000	3.53820	3,563.830	21.31	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Put	5,569.52000		5.56952	5,626.32000	5.62632	5,569.520	21.31	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Put	5,525.91000		5.52591	5,582.51000	5.58251	5,525.910	21.31	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Call	3,594.80000		3.59480	3,568.97000	3.56897	3,594.800	21.31	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Call	3,625.91000		3.62591	3,599.87000	3.59987	3,625.910	21.32	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Put	5,482.56000		5.48256	5,538.95000	5.53895	5,482.560	21.32	0.00	0	0.00	
R209	On 06/11/2014	Bond Future			9.38717		71.98807	9.39902	71.90452		21.85	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	8.99	Call	4,138.52000		4.13852	4,110.48000	4.11048	4,138.520	21.60	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	8.99	Put	7,029.41000		7.02941	7,084.92000	7.08492	7,029.410	21.60	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.00	Call	4,168.37000		4.16837	4,140.16000	4.14016	4,168.370	21.60	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.00	Put	6,984.26000		6.98426	7,039.60000	7.03960	6,984.260	21.60	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.01	Call	4,198.33000		4.19833	4,169.94000	4.16994	4,198.330	21.61	0.00	0	0.00	
R209	On 06/11/2014	Bond Future	9.01	Put	6,939.33000		6.93933	6,994.49000	6.99449	6,939.330	21.61	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00	
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R210	On 06/02/2014	Bond Future			156.22770		156.22770	154.96013	154.96013			0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 06/02/2014	Bond Future	161.49	Put	5,262.30000		5.26230	6,529.87000	6.52987	5,262.300		0.00	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	0.00	
R210	On 06/02/2014	Bond Future	161.50	Put	5,272.30000		5.27230	6,539.87000	6.53987	5,272.300		0.00	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	0.00	
R210	On 06/02/2014	Bond Future	161.51	Put	5,282.30000		5.28230	6,549.87000	6.54987	5,282.300		0.00	0	0.00	
R210	On 08/05/2014	Bond Future			156.51658		156.51658	155.23208	155.23208			0.00	0	1,319.00	
R210	On 08/05/2014	Bond Future	159.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 08/05/2014	Bond Future	159.99	Put	3,473.42000		3.47342	4,757.92000	4.75792	3,473.420		0.00	0	0.00	
R210	On 08/05/2014	Bond Future	160.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 08/05/2014	Bond Future	160.00	Put	3,483.42000		3.48342	4,767.92000	4.76792	3,483.420		0.00	0	0.00	
R210	On 08/05/2014	Bond Future	160.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 08/05/2014	Bond Future	160.01	Put	3,493.42000		3.49342	4,777.92000	4.77792	3,493.420		0.00	0	0.00	
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R211	On 06/02/2014	Bond Future			125.86704		125.86704	125.87853	125.87853			254,503,154.88	2,022	0.00	
R211	On 06/02/2014	Bond Future	128.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	128.99	Put	3,122.96000		3.12296	3,111.47000	3.11147	3,122.960		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	129.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	129.00	Put	3,132.96000		3.13296	3,121.47000	3.12147	3,132.960		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	129.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R211	On 06/02/2014	Bond Future	129.01	Put	3,142.96000		3.14296	3,131.47000	3.13147	3,142.960		0.00	0	0.00	
R211	On 08/05/2014	Bond Future			127.67694		127.67694	127.68977	127.68977			0.00	0	390.00	
R211	On 08/05/2014	Bond Future	129.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R211	On 08/05/2014	Bond Future	129.99	Put	2,313.06000		2.31306	2,300.23000	2.30023	2,313.060		0.00	0	0.00	
R211	On 08/05/2014	Bond Future	130.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R211	On 08/05/2014	Bond Future	130.00	Put	2,323.06000		2.32306	2,310.23000	2.31023	2,323.060		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/02/2014	Bond Future	9.00	Put	2,209.13000		2.20913		2,217.88000	2.21788	2,209.130	21.29	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	0.00000		0.00000		1.69000	0.00169	0.000	21.30	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,129.72000		2.12972		2,138.90000	2.13890	2,129.720	21.30	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.36262		73.34706		9.36870	73.30178		22.44	0.00	0	5,055.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,064.39000		2.06439		2,063.97000	2.06397	2,064.390	22.19	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,933.79000		4.93379		4,978.65000	4.97865	4,933.790	22.19	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,092.56000		2.09256		2,092.03000	2.09203	2,092.560	22.19	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,882.48000		4.88248		4,927.23000	4.92723	4,882.480	22.19	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,120.97000		2.12097		2,120.32000	2.12032	2,120.970	22.20	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,831.54000		4.83154		4,876.17000	4.87617	4,831.540	22.20	0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.43857		74.37052		9.44485	74.32439		22.23	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	5,013.89000		5.01389		5,000.91000	5.00091	5,013.890	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	4,274.95000		4.27495		4,308.10000	4.30810	4,274.950	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	4,239.98000		4.23998		4,273.01000	4.27301	4,239.980	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	5,051.07000		5.05107		5,037.97000	5.03797	5,051.070	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	5,088.36000		5.08836		5,075.15000	5.07515	5,088.360	22.27	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	4,205.24000		4.20524		4,238.16000	4.23816	4,205.240	22.27	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.51263		72.26082		9.51907	72.21414		22.33	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	6,017.06000		6.01706		6,000.83000	6.00083	6,017.060	22.43	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	5,103.38000		5.10338		5,133.83000	5.13383	5,103.380	22.43	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	6,053.41000		6.05341		6,037.09000	6.03709	6,053.410	22.44	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	5,068.83000		5.06883		5,099.19000	5.09919	5,068.830	22.44	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	6,089.85000		6.08985		6,073.42000	6.07342	6,089.850	22.45	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	5,034.50000		5.03450		5,064.75000	5.06475	5,034.500	22.45	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			22,038.26000		22,038.26000		22,044.87000	22,044.87000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.98690		4.98690		4.95020	4.95020		14.33	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	91.86360		0.09186		79.26760	0.07927	91.864	14.36	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	94.96360		0.09496		119.06760	0.11907	94.964	14.36	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	86.89440		0.08689		75.26190	0.07526	86.894	14.33	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	99.99440		0.09999		125.06190	0.12506	99.994	14.33	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	82.51080		0.08251		71.41100	0.07141	82.511	14.36	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	105.61080		0.10561		131.21100	0.13121	105.611	14.36	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.93430		4.93430		4.90400	4.90400		13.11	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	108.59980		0.10860		102.05760	0.10206	108.600	13.28	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	214.29980		0.21430		238.05760	0.23806	214.300	13.28	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	105.07890		0.10508		98.73560	0.09874	105.079	13.30	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	220.77890		0.22078		244.73560	0.24474	220.779	13.30	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	101.64930		0.10165		95.50190	0.09550	101.649	13.32	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	227.34930		0.22735		251.50190	0.25150	227.349	13.32	0.00	0	0.00

Total for Derivatives : **12,700,567,586.65** **255,096** **3 610 590.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.60606			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.65500		104.92855		7.65500	104.90678			0.00	0	100,000.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.83786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA05	On 22/03/2019	Spot Bond	9.19500	103.91894		9.19500	103.89313			0.00	0	3,800,100,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.48029			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.59712			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	10.06000	95.29073		10.06000	95.26490			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.95500	103.20358		7.95500	103.18135			0.00	0	408,100,000.00
AB07	On 07/03/2014	Spot Bond	6.80000	108.31570		6.80000	103.91601			0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.14772			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.37500	105.27934		9.37500	105.25269			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000	136.14536		1.60000	136.13473			0.00	0	10,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.85000	123.54985		2.85000	252.73029			0.00	0	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.44970			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.99358			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.42499			0.00	5,200,000,000	1,320,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.96525			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.01021			0.00	2,000,000,000	1,000,000,000.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.04004			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.12659			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.41500	107.86187		8.41500	107.83731			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.88094			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.05000	104.39473		8.05000	104.37197			13,202,000,000,000.00	1,640,000,000	410,000,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.36656			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.69053			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.52242			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.41266			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.62118			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.83881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.02045			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.54210			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.08440			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.84306			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.81295			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		6.05000	137.08556		6.05000	131.98226			435,600,000,000.00	72,000,000	182,000,000.00
ABLI03	On 15/03/2015	Spot Bond		3.55000	126.61272		3.55000	126.59611			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		3.55000	116.14664		3.55000	116.13146			0.00	0	1,200,000,000.00
ABLI05	On 18/02/2018	Spot Bond		5.20000	97.76374		5.20000	97.74678			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		6.45000	98.88874		6.45000	98.86804			2,193,000,000,000.00	340,000,000	170,000,000.00
ABLS2A	On 13/07/2016	Spot Bond		11.77500	108.86285		11.77500	108.82845			0.00	0	70,000,000.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80520			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.97513			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.05796			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.11373			0.00	400,000,000	200,000,000.00
ABLS11	On 29/06/2019	Spot Bond		4.85000	107.42939		4.85000	107.41160			7,760,000,000,000.00	1,600,000,000	800,000,000.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	42.98683		100.00000	42.88038			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.59000	159.94355		2.59000	159.92679			5,180,000,000,000.00	2,000,000,000	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.58462		2.76000	155.56761			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.62000	160.32723		2.62000	160.31031			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.40000	162.70713		2.40000	162.69094			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.77125	71.65459		8.77125	71.63809			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.77125	71.65459		8.77125	71.63809			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.26000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.89381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	89.12000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	88.04000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	88.22000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	85.36000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	84.76000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.54135			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.42295			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.34000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	7.59000	102.17880		7.59000	102.15788			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	84.35000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.12000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	84.49000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72842			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.94500	113.67622		7.94500	113.65175			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40507			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	81.84000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	81.93000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	3.22000	88.86058		3.22000	96.40683			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	3.09000	95.37876		3.09000	142.16218			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	3.00000	107.30889		3.00000	185.87033			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	80.50000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	10.14000	89.56502		10.14000	89.54055			0.00	0	0.00
ABN68		On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN70		On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	90.05000			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	106.40923			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	86.27000			0.00	0	0.00
ABN74		On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	93.48000			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	10.17000	103.81203		10.17000	103.78374			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	10.11500	104.20957		10.11500	104.18132			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	9.55500	88.20023		9.55500	88.17762			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	105.13000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.39000			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	10.21000	103.52429		10.21000	103.49597			0.00	0	0.00
ABN88		On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	85.85000			0.00	0	0.00
ABN91		On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.14853			0.00	0	0.00
ABN92		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.20683			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	9.07500	106.69766		9.07500	106.67150			0.00	0	105,700,000.00
ABS5		On 01/05/2015	Spot Bond	7.60500	103.11392		7.60500	103.09266			0.00	0	530,000,000.00
ABS6		On 01/06/2020	Spot Bond	9.59000	95.13664		9.59000	95.11217			0.00	0	74,100,000.00
ABS7		On 11/09/2026	Spot Bond	10.37000	92.80990		10.37000	92.78399			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	8.30500	105.79930		8.30500	105.77553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI1	On 11/06/2014	Spot Bond		2.30000	131.11494		2.30000	128.58109			0.00	0	200,000,000.00
ABSI2	On 07/12/2023	Spot Bond		2.66000	202.46872		2.66000	256.50053			0.00	0	10,000,000.00
ABSI3	On 31/01/2017	Spot Bond		1.54000	121.23262		1.54000	123.92709			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.60000	119.23427		2.60000	121.61651			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	44.27298		100.00000	44.16334			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		12.10500	107.49006		12.10500	107.45516			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.74461			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.56802		100.00000	2.56166			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.73797			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.64409			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	15.30661		100.00000	15.26871			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.75127			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	61.27629		11.00000	61.25877			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	15.30661		100.00000	15.26871			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.55170			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	101.06512			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.18230			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.01285			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.04817			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.06371			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.24948			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.24948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.25088			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.98461			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.25088			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.24809			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	87.34879			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.96474			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.82660			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.02703			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.06212			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.07621			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.04797			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.98462			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		10.04500	101.27368		10.04500	101.23949			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.89993			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.19085			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.88742			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
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	80.88372			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	169.56358			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	169.63431			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.01279			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.85057			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.85057			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.39414			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.97744			0.00	0	0.00

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	100.96896			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.05673			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.35262			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.05567			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.24556			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.91035			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.04362			0.00	600,000,000	300,000,000.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.24334			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.87058			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.01705			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.84612			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.83054			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99464			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88154			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.85746			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90419			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99181			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.94231			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88578			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90136			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.04855	10.23000	104.01987			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.91673			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.89286			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.26735			0.00	0	0.00

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	108.71926			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.84201			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.13500	100.04343		10.13500	100.01626			0.00	0	3,000,000,000.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98749			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.48397		1.75000	110.56278			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.89994			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.90257			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96563			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.00070			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.93053			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.99369			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.95860			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03576			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.09349			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.00771			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.34748			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.99369			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.96268			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.02260			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.04096			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.89269			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.91392			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.04528			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.03296			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11282			0.00	0	0.00

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	100.97264			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10163			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.71125			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11282			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.10330			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.05679			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.05679			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	123.99864			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	125.79816			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.90244			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.89260			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.82471			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.91929			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.92351			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.96563			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.90384			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.90244			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.00010			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.93170			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.21689			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.09040			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	10.55665		100.00000	10.53108			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.43411			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.59984			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.71028			0.00	0	0.00

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	100.30204			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.34478			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.40169			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.28627			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.71000		97.90801		8.71000	97.88508			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.40440			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.49057			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.11500		101.37739		9.11500	101.35242			21,876,000,000,000.00	2,400,000,000	1,206,400,000.00
AIR02	On 30/04/2023	Spot Bond	9.81000		114.47774		9.81000	114.44762			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		61.21389		100.00000	61.06230			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	8.02500		109.95075		8.02500	109.92686			0.00	0	3,000,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		58.23720		100.00000	58.09299			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.74296		100.00000	14.71016			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.34000		147.28502		3.34000	147.26663			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	5.55000		99.89367		5.55000	128.60519			9,512,700,000,000.00	1,714,000,000	877,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.12274			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.99409			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.98609			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.38790			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.04515			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	101.01034			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.83216			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.08946			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.72364			0.00	0	0.00

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	9.60500		104.27393		9.60500	104.24706			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.82127			0.00	2,000,000,000	500,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.32362			0.00	0	10,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.58708			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.19995			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.23996			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.13000		99.00142		10.13000	98.97455			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.90500		109.88733		7.90500	109.86393			0.00	0	28,100,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.77474			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.69552			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.03000		103.57529		8.03000	103.55289			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.52500		104.83253		9.52500	104.80574			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.79656		102.85575		11.79656	102.20611			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.64649		101.08467		11.64649	101.14249			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.69947		100.95950		11.69947	101.06682			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.05888			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.75245		100.73950		11.75245	100.89965			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.62595		98.92798		12.62595	98.73892			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.08665			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.08665			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.08673			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	12.04656		99.33974		12.04656	100.11832			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.97287		101.57760		11.97287	100.78499			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.64649		101.08467		11.64649	101.14249			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.89279		100.65986		11.89279	100.85752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond		11.06198	94.01352		11.06198	100.27527			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.02561			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.01058			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.01058			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.95032			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.88957			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.09848	99.67756		11.09848	100.21720			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.30000	98.17614		12.30000	97.94240			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.36770			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.22500	64.56339		12.22500	95.35404			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.88949			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.92021			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	86.08441		9.28000	101.05029			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.99416			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		12.00500	63.58367		12.00500	95.23717			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.96129			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.98868			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.98868			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.74462			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.94813			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.70288			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.00312			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.61982			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.88959			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.00312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.35996			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.79656	103.15375		14.79656	102.52475			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		16.02219	100.37303		16.02219	100.19293			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.91424	99.95580		14.91424	100.57463			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.34316			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.34316			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.34316			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.39743			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.44394			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.53783		100.00000	13.51215			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.74120		100.00000	20.68984			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.87683		100.00000	18.83008			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.65236		100.00000	11.62351			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.66601		100.00000	11.63679			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.08826		100.00000	14.05337			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.20723		100.00000	12.17701			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	90.22663		100.00000	90.01631			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.30056			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.11446			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.14285			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond		100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.56000	101.98004		2.56000	167.63852			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.73000	94.24867		8.73000	133.30445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond		8.73000	95.62165		8.73000	133.69681			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		9.11500	94.73458		9.11500	94.71139			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00060			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.62783			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	101.21787			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.92727			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.69500	97.31720		8.69500	97.29432			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.15918			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.28101			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.28915			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31627			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.34336			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.41880			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	14.13911		100.00000	14.10410			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.20987			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.22022			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.22465			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.22613			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.24386			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.26745			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	8.84935		100.00000	8.82743			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	8.84935		100.00000	8.82743			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.92057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.00299				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.02546				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.07500	102.88133	9.07500	102.85611				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.09285				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21248				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.34780	100.00000	6.33208				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.34780	100.00000	6.33208				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	7.10000	101.61611	7.10000	101.59700				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.95054				0.00	0	10,000,000.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.65056				0.00	140,000,000	70,000,000.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.00489				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	96.92254				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.26492				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.49731				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.26168				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.33464				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.46726				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	102.01935				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	102.91261				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	43.04337	100.00000	42.93558				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	14.35118	100.00000	14.31563				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000	0.00000	99.82305				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.85000	107.13904	7.85000	107.11625				0.00	0	900,000.00
CBL08	On 02/11/2016	Spot Bond	10.17500	113.01985	10.17500	112.98887				0.00	0	23,700,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.24313				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.37999			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.82500		104.15076		9.82500	104.12316			0.00	0	1,728,200,000.00
CBL12	On 06/09/2018	Spot Bond	11.91500		102.87349		11.91500	102.84061			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.19431			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.16500		98.06499		12.16500	98.03299			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.81700			0.00	0	10,510,000.00
CBL16	On 18/05/2017	Spot Bond	10.06500		100.48433		10.06500	100.45707			0.00	0	73,700,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	102.02754			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.60500		99.13462		12.60500	99.10169			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.14328			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.42358			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.07422			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.88000		91.67795		10.88000	91.65113			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.56000		113.46593		10.56000	113.43385			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.41000		109.43258		10.41000	109.40208			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.75000		114.00318		9.75000	113.97320			0.00	0	3,000,100,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.78010			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.42500		103.81115		12.42500	103.77659			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.90284			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.14254			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.59905			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.70089			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.50283			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.50551			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.65356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.65725			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.63778			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.26751			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.91315			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	87.47023		100.00000	87.27323			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	87.47023		100.00000	87.27323			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	87.47023		100.00000	87.27323			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.01288			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	87.47023		100.00000	87.27323			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.19032			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.34705			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.12331		10.11000	101.09577			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.34705			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58965			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	115.77864		2.76000	115.76608			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	112.78002		3.14000	115.80214			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.73044		8.25000	103.70728			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.34705			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.34705			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	120.89589		3.10000	115.39628			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.54817		2.40000	115.06659			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.48401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.87571			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.42601			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	9.00500	101.58506		9.00500	101.56048			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.44258			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.43498			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.31491			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.32184			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	9.05500	101.72627		9.05500	101.70152			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	9.05500	101.72627		9.05500	101.70152			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.44859			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	105.38870			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	9.10500	100.46637		9.10500	100.44179			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.04114			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.16259			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.34959			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.34959			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	89.79688		100.17539	89.38437			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.45911			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.92497			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.05754			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.39427			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.49307			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.33764		9.35000	104.31173			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.33764		9.35000	104.31173			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.39290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.39711				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	92.61636				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.37583				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.94080				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.32752				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.75594				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.75594				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.75594				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.75594				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.75594				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.77797				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.81449				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.81449				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.81449				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.81449				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.81449				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.82060				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.93500		102.53514	9.93500	102.50767				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.84845				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.88713				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.88713				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.20418				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.20361				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.20650				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.95159				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.94457			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96346			0.00	0	400,000,000.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.46446			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.70851			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96063			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.18322			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19222			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.84054			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.75191			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.91648			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07781			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07781			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07781			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07781			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.34312			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23820			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.95501			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.38447			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84801			0.00	500,000,000	500,000,000.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.94280			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71972			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.12166			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86993			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86251			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.91337			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.69893			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	130.18087			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.36867			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.88908			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.46804			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.54808			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	130.46278			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.90809			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.42000	92.07677		11.42000	92.04852			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.94000	93.74095		11.94000	93.71092			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81745			0.00	2,000,000,000	1,000,000,000.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.12963			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.91027			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.24278			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.22801			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	106.86046		8.80500	102.45762			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.97264			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13339			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	122.76131			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.02454			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.04557			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.12683			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.05679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53166			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53166			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53166			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.18244			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.78713			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.26205			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81745			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	112.11934			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	112.13677			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.80894			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.16516			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.33234			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82308			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53837			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.23867			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.91393			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.08761			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.16238			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.80233			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79489			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.14840			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.91342			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.21215			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.55425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.86564			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.42395			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.53444			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.14105			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.14370			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.16581			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		100.55137		10.55000	100.23394			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.60000		100.24129		10.60000	99.92205			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.12443			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.12436			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.98000		100.41410		12.98000	100.31040		129,800,000,000,000.00	10,000,000,000	10,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000		37.64066		7.01000	38.25231			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	139.67221			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	9.11500		94.73458		9.11500	128.10234			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.73000		30.44668		8.73000	133.30445			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.73000		30.84725		8.73000	133.69681			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	88.18714			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	88.08614			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.56981			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.56981			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.05524			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.97613			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.99174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.99369			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.24278			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.88979			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.63679			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.55500		110.14514		9.55500	107.64365			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.52500		99.83476		9.52500	99.80924			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.79000		110.42850		10.79000	110.39662			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.90500		105.02650		8.90500	105.00136			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.38000		106.15225		10.38000	106.12258			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.73000		93.96457		10.73000	93.93759		6,438,000,000,000.00	600,000,000	300,000,000.00	
COT02	On 03/04/2028	Spot Bond	11.46000		94.92168		11.46000	94.89263			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.46000		87.82558		11.46000	87.79869			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.33963			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.38832			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.28120			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.13586			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.18187			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.76285			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	13.24000		86.68066		13.24000	86.64997			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.68867		100.00000	11.65972			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.21083			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.80000		96.62985		8.80000	96.60687			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.54262			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.69665			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.12833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC02	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.11779			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.72337			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.32955			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.94988			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.00123			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.78500		117.53016		7.78500	117.50551			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.05500		101.89775		9.05500	101.87283		103,311,211,500,000.00	11,409,300,000	9,198,020,000.00	
DV23	On 27/02/2023	Spot Bond	9.39000		108.21921		9.39000	108.19222		5,305,350,000,000.00	565,000,000	22,180,110,000.00	
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.92140			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.95582			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.84722			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.67500		123.88390		8.67500	123.85485			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.29896			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		104.35826		0.10000	131.50223			0.00	0	2,009,500,000.00
EL28	On 02/05/2028	Spot Bond	2.45000		112.42871		2.52000	111.49260			0.00	0	1,630,000,000.00
EL29	On 19/11/2029	Spot Bond	2.53000		98.98403		2.53000	98.97379		364,826,000,000.00	144,200,000	72,100,000.00	
EL30	On 29/07/2030	Spot Bond	2.62000		97.85065		2.62000	97.84029			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.28000		101.69759		10.28000	101.66943			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.13000		107.44362		10.13000	107.41430			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.51000		99.87519		10.51000	99.84694			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.94500		89.39397		10.94500	94.08388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.83288			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.74587			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.92911			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.04960			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.84306			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	86.53846	100.00000	100.00000	86.12440			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	97.33333	100.00000	100.00000	97.07447			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond		100.00000	99.45504	100.00000	100.00000	99.18478			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond		100.00000	97.77831	100.00000	100.00000	97.53078			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond		100.00000	87.44473	100.00000	100.00000	87.24137			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.50080		3.00000	128.48586			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.96500	102.61856		11.96500	102.58562			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.18915			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.21541			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.61084			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.52500	83.48157	10.52500	10.52500	96.75365			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.63199			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.40916			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.84968			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.86187			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.85780			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.84687			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.84347			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.87218			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.86850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.86832			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.86259			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.86947			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.86469			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		7.43500	103.95938		7.43500	103.93854			100,289,971,500.00	13,488,900	213,488,900.00
ES18	On 20/04/2018	Spot Bond		8.31000	106.14243		8.31000	106.11870			4,283,811,648,000.00	515,500,800	18,282,899,300.00
ES23	On 25/01/2023	Spot Bond		9.01500	106.42500		9.01500	106.39909			5,336,880,000,000.00	592,000,000	24,179,040,000.00
ES26	On 02/04/2026	Spot Bond		9.32000	92.27701		9.32000	92.25392			48,669,040,000,000.00	5,222,000,000	11,343,300,000.00
ES33	On 15/09/2033	Spot Bond		9.83500	82.95251		9.85500	82.78575			12,411,770,000,000.00	1,262,000,000	49,171,720,000.00
ES42	On 25/04/2042	Spot Bond		10.04000	88.14997		10.04000	88.12625			50,200,000,000,000.00	5,000,000,000	8,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.43017			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36429			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.78998			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.20660			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.40566			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.46162			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.48219		100.00000	10.45594			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.20098		100.00000	10.17544			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.96154			0.00	0	4,500,000.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.00615			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.09529			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.18433			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.20500	104.70907		7.20500	104.68860			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		10.00500	95.51296		10.00500	95.48734			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.97479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.97472			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.18867			0.00	0	30,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	103.38848			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.80500		102.38488		11.80500	102.35262			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.56119			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.70000		119.96233		2.70000	120.75404			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.69000		125.09921		2.69000	255.90072			215,200,000,000.00	80,000,000	70,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.93000		93.28623		2.93000	99.66858			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.07000		95.59921		3.07000	142.49084			8,921,420,000,000.00	2,906,000,000	1,463,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.89000		109.02690		2.89000	188.84668			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.21500		113.25934		8.21500	113.23415			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.98800		59.29890		7.98800	58.60456			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48800		37.87919		9.48800	36.97028			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.62770		9.72000	35.69413			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.68505			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.28551			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.32776			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.12765			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.21829			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.21829			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.74725			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.17838			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.19656			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.41130			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.01294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12879			0.00	3,000,000,000	1,500,000,000.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.52395			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.44138		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.44138		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.38889			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11282			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05258			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21786			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	101.09181			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.35458		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	101.17162			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	101.48293			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.43417			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	13.44129		100.09221	13.40798			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.97545			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.08406			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.19061			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35152			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.02919			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.52974			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.10044			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	101.11460			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.00300			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.02874			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.39931			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.98239			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.96460			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.00771			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.06244		13.22500	55.04254			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.94035			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.94176			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.46463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.99228			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	4.17500	85.02889		4.17500	87.95650			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.04277			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.04277			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.68819			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81745			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.22220			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.27933			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.97264			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.94597			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.09845			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.13663			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.09739			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.21755			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.32955			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.01753			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.51330			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.87675			0.00	0	0.00
FRC187		On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.60346			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.34715			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.15357			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.32484			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.10462			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.09764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.39868			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.92111			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.16971			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.94000		113.30195		3.94000	110.61726			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.12020			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.13290			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.92000		104.07274		3.92000	110.77287			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.88000		98.87860		1.88000	121.18669			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.94000		101.34498		3.94000	110.61726			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.86000		101.37236		2.86000	119.35090			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.93000		102.29180		2.93000	124.54483			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.20564			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	97.85255			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.56363			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.59348			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.95632			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.11176			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	105.12095			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.32058			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.26700			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.06099			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.44417			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.05959			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	104.05372			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.70244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.70800			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.49243		100.00000	9.46892			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	16.04493		100.00000	16.00520			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		5.00000	142.12751		5.00000	142.10329			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.12831			0.00	1,900,000,000	1,920,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.16485			0.00	1,900,000,000	1,900,000,000.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.49286			0.00	0	10,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.64902			0.00	3,500,000,000	3,500,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	104.16794			0.00	0	200,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.62566			0.00	200,000,000	1,250,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.83216			0.00	200,000,000	250,000,000.00
FRS100	On 15/01/2024	Spot Bond		0.00000	100.00000		0.00000	79.33080			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		3.12000	85.93799		3.12000	111.69247			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.26615			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.54231		10.38000	100.51369			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.54231		10.38000	100.51369			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.08521			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.25775			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		3.20000	120.24082		3.20000	245.95910			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.70000	125.00169		2.70000	255.70118			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.42000	118.21580		3.42000	241.81538			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		3.07000	97.83590		3.07000	117.62276			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.17068			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.60000	121.62932		2.60000	117.89788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33511			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.58947			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.12154			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	3.10000		88.82842		3.10000	88.81785			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.70910		104.97509	16.66589			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		21.03775		101.07593	20.98515			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.78690		100.44759	12.75510			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.91573			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.35008		100.76967	19.30184			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	2.72000		98.10261		2.72000	98.09199			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.53467			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.89000		91.74453		2.89000	99.53659			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.32092			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.92000		91.47805		2.92000	99.24739			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.56012			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.90000		123.07044		2.90000	318.96636			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.64338			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00013			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.41913			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.26695			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	102.04582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.55715				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.51000		104.87901	6.51000	104.86045				0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.15500		105.25277	7.15500	105.23233			422,145,000,000.00	59,000,000	69,898,990,000.00	
FRX16	On 15/09/2016	Spot Bond	8.08500		103.08623	8.08500	103.06367				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.49500		103.50088	8.49500	103.47711				0.00	0	10,400,000,000.00
FRX18	On 14/04/2018	Spot Bond	8.64500		109.81773	8.64500	109.79221			25,935,000,000,000.00	3,000,000,000	3,300,000,000.00	
FRX19	On 15/11/2019	Spot Bond	9.05500		101.92036	9.05500	101.89544			18,110,000,000,000.00	2,000,000,000	1,082,600,000.00	
FRX20	On 01/10/2020	Spot Bond	9.39000		100.06931	9.39000	100.04408				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.99000		90.36291	9.99000	90.33858			29,970,000,000,000.00	3,000,000,000	3,000,000,000.00	
FRX24	On 10/12/2024	Spot Bond	10.09000		106.11868	10.09000	106.08999			4,036,000,000,000.00	400,000,000	200,000,000.00	
FRX26	On 01/10/2026	Spot Bond	9.50000		101.63435	9.50000	98.45331			76,000,000,000,000.00	8,000,000,000	107,500,000,000.00	
FRX31	On 21/02/2031	Spot Bond	10.91500		93.64399	10.91500	93.61694			8,360,890,000,000.00	766,000,000	78,887,000,000.00	
FRX45	On 14/04/2045	Spot Bond	10.71000		78.28955	10.71000	78.26711				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.75688				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.80071				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.83613				0.00	0	150,000,000.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.85029				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.88563				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.94219				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	100.98461				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000	0.00000	101.16822				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.85241				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.52375				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.87500		102.14240	9.87500	102.11535				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	1,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT28	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.16349			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.89706			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.46493			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.84368			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.14932			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.15495			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.16582			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.17930			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.19800			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	101.13877			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.70331			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.40042			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.01862			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.57783			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.09037			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	100.66770			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.92026			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.23243			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.29289			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.05119			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.13686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.13854			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.25453			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.11376			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	100.31060			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.57313		100.74029		8.57313	95.64300			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	100.33055			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.92542		100.75928		8.92542	104.41639			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	100.35619			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.37513		100.78731		9.37513	104.41639			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	100.38749			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	100.38510			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.46746			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.48845			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.81500		104.82686		8.81500	104.80187			0.00	0	3,006,100,000.00
HWAY23	On 07/12/2023	Spot Bond	2.47000		127.26808		2.47000	260.33890			9,386,000,000.00	3,800,000	8,801,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond		2.45000	129.82546		2.45000	260.74694			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.81500	95.32806		9.81500	95.30283			0.00	0	1,339,700,000.00
HWAY35	On 31/07/2035	Spot Bond		9.73500	95.94012		9.73500	95.91492			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	36.81786		100.00000	36.72668			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.55633		100.00000	9.53267			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	58.65926		100.00000	58.51401			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	27.89867		100.00000	27.82959			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	15.46500		100.00000	15.42670			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.50557		100.00000	10.48012			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.20000	106.46626		2.28000	105.62693			48,560,600,000,000.00	22,073,000,000	66,709,423,200.00
I2038	On 31/01/2038	Spot Bond		2.45000	104.66277		2.50000	103.69966			7,739,550,000,000.00	3,159,000,000	22,601,310,000.00
I2046	On 31/03/2046	Spot Bond		2.55000	102.09059		2.55000	102.08001			2,799,900,000,000.00	1,098,000,000	45,421,540,700.00
I2050	On 31/12/2050	Spot Bond		2.48000	109.24068		2.54000	107.67321			51,153,025,600,000.00	20,626,220,000	17,997,100,600.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.40000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		8.10500	106.60983		8.10500	106.58643			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.04006			0.00	0	5,010,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.10551			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.00886			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		7.94500	107.99775		7.94500	103.63061			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.60500	105.59651		8.60500	105.57194			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		9.22500	106.65271		9.22500	106.62615			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		7.87500	106.86904		7.87500	102.67927			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.26200			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.85808			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.85000	112.56598		4.85000	112.54750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond		8.42500	99.50072		8.42500	99.47841			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.12687			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.13437			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.70000	101.14274		1.70000	123.36140			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.67000	100.65394		2.67000	121.01205			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.18703			0.00	2,000,000,000	1,000,000,000.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.30676			0.00	0	10,000,000.00
IBL39	On 02/04/2018	Spot Bond		8.89500	102.71754		8.89500	102.69298			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.49961			0.00	0	10,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.74465			0.00	0	30,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.87598			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.43500	95.63413		9.43500	95.60991			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.90500	88.84074		9.90500	88.81702			0.00	0	40,500,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.25815			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.97500	97.07829		8.97500	97.05488			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.95500	96.23448		9.95500	96.18509			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18191			0.00	2,300,000,000	1,300,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.18735			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		8.36500	97.77395		8.36500	97.75182		46,007,500,000,000.00	5,500,000,000	5,500,000,000.00	
IBL55	On 31/07/2018	Spot Bond		9.21500	96.26654		9.21500	96.24259			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.20744			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00327		100.00000	0.00326			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.23442			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.24997			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.53000	96.75306		9.53000	96.72832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.57248		5.00000	101.55870			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.57248		5.00000	101.55870			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.15017		5.00000	100.13652			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.57248		5.00000	101.55870			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.65465		4.00000	101.64352			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.67746			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.60766			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.91742			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.83316		9.20000	110.80577			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.79602			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.79602			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.84973			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.44420		100.00000	8.42329			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.21519			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.08840			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.96412			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	10.10500	102.43400		10.10500	102.40611			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.23846			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.38027			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.91885			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.29591			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.78911		100.00000	6.77267			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.80000	94.51796		5.80000	99.90475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA408	On 18/02/2014	Spot Bond	5.80000	99.88889	5.80000	99.79385				0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.80000	99.77803	5.80000	99.68320				0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.80000	99.66741	5.80000	99.57279				0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.90000	99.54944	5.90000	99.45341				0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.90000	99.21417	5.90000	99.11879				0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000	99.10291	5.90000	99.00775				0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	6.00000	98.97500	6.00000	98.87847				0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	6.00000	98.86241	6.00000	98.76610				0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	6.00000	98.75007	6.00000	98.65398				0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	6.00000	98.63799	6.00000	98.54212				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.96727				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.89244				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.79656	101.90641	11.79656	101.63786				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.79656	99.80006	11.79656	100.38273				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.00005				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.61636				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97780				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.32878	6.50000	102.31080				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.07781				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.66440				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.28604				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.28604				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.98322				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	97.46638				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.12568				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.94351			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.36439			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.39343			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.08634			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.76793			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.96084			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.11907			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.27603			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.18603			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.76182			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.80106			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.91285			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.31489			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.10088			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		100.00000	54.23780		100.00000	100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	107.03959		100.00000	106.76011			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.95032			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.11963			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		100.00000	80.75221		100.00000	80.57395			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.43441			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.44574			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.45333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond		9.11500	102.05330		9.11500	102.02831			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		7.50000	108.01900		7.50000	103.52025			0.00	0	400,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.15290			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		9.37500	104.87387		9.37500	104.84734		8,437,500,000,000.00	900,000,000	900,000,000	659,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.58020			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.52343			0.00	0	20,000,000.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.74072			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.02044			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		9.28500	103.02905		9.28500	103.00337			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.05146			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.41297			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.76000	93.18305		3.76000	112.02678		3,411,072,000,000.00	907,200,000	907,200,000	623,600,000.00
IV019	On 31/03/2028	Spot Bond		4.25000	92.72668		4.25000	124.54136			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.76394			0.00	1,000,000,000	510,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.52251			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.49905			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.23412			0.00	0	10,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.89246			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		4.28000	86.33882		4.28000	87.07958			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		4.28000	86.26685		4.28000	94.73756			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.33121			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.90948			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.91885			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.50500	107.79423		12.50500	107.75812			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.25740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond		4.25000	91.74261		4.25000	124.54136			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.21165			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.31229			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.32202			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond		5.80000	94.51797		5.80000	94.51797			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond		5.80000	99.95235		5.80000	99.87304			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.80000	99.85719		5.80000	99.76221		290,000,000,000,000.00	50,000,000,000	25,000,000,000.00	
IVA409	On 27/02/2014	Spot Bond		5.80000	99.74640		5.80000	99.65163			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond		5.80000	99.63585		5.80000	99.54129			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond		5.90000	99.51741		5.90000	99.42145			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond		5.90000	99.18236		5.90000	99.08704			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond		5.90000	99.07117		5.90000	98.97607			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond		6.00000	98.94280		6.00000	98.84634			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond		6.00000	98.83028		6.00000	98.73404			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond		100.00000	80.93126		100.00000	80.75221		2,130,000,000,000,000.00	21,300,000,000	21,300,000,000.00	
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	99.95992			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.12849			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.16713			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.67553			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.55122			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.95048			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.09892			0.00	400,000,000	200,000,000.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.10633			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.09811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.37154			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.56279			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.25710			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.44584			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.44964			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.45724			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.42302			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.30775			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12844			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.94794			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.87223			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	97.84310		100.00000	97.59602			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	97.87234		100.00000	97.35450			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	79.69432		100.00000	79.52070			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.23019			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	57.04947		100.00000	56.90820			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.61177			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	16.37518		100.00000	16.33551			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.44116			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	63.53600		100.00000	63.38208			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	65.03930		100.00000	64.88173			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	56.01446		100.00000	55.87576			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	54.82697		100.00000	54.72295			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	55.42159		100.00000	55.28282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2014	Spot Bond	100.00000		50.47717	100.00000	50.31427				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.43631				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.17182				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	9.11000		137.79268	9.11000	137.75877				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.14399				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.91644				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.19889				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.47500		94.68010	9.47500	94.65629				0.00	0	177,600,000.00
LGL03	On 03/04/2018	Spot Bond	9.62500		67.76028	9.62500	96.05767				0.00	0	10,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.05500		95.75016	10.05500	95.72464				0.00	0	26,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.61261				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.35500		100.67291	11.35500	100.64237				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.77270				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.79971				0.00	0	192,000,000.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.78608				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.76971				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.17631				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.41933				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.95680				0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.63614				0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.25539				0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.94934				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		86.08491	100.00000	85.88235				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		56.24758	100.00000	56.14087				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		63.53600	100.00000	63.38208				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.89298			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	59.51173		100.00000	59.36270			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.04622			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.63829			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.38422			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.74751			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.35707			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.03281			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.73476			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.60176			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.01216			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.93083			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.34075			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.98432			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.98296			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	88.95799		100.00000	88.74868			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	59.77210		100.00000	59.58134			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	44.86049		100.00000	44.75181			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	15.23090		100.00000	15.19318			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	37.18481		100.00000	37.09273			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.35500	101.61574		9.35500	101.59022			0.00	0	160,300,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.13945			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.05113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.92634			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.10228			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.11920			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.20375			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.46888			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.50079			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.71000	102.74711		8.71000	102.72304			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.42500	100.60981		9.42500	100.58422			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		10.20500	99.96276		10.20500	99.93529			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.81500	103.41436		6.81500	103.39533			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.84319			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.87857			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		10.25500	101.48006		10.25500	101.45152			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		8.10500	104.06409		8.10500	104.04126			0.00	0	4,800,900,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.34965			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.63500	99.38239		9.63500	99.35670			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	10.04215		100.00000	10.01729			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.28983			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		9.33500	99.31151		9.33500	99.28662			206,303,500,000.00	22,100,000	150,300,000.00
MTN02	On 13/07/2014	Spot Bond		7.92000	101.73944		7.92000	101.71807			0.00	0	16,100,000.00
MTN03	On 13/07/2015	Spot Bond		8.20500	102.25610		8.20500	102.23339			0.00	0	980,000,000.00
MTN04	On 13/07/2017	Spot Bond		9.27500	103.25373		9.27500	103.22788			0.00	0	72,300,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.77516		100.89771	5.76106			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.85346		100.61875	5.83920			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.93111			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.93012			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.92891			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.92780			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.92708			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.92088			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.91341			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.30004		100.00000	0.29931			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.30004		100.00000	0.29931			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.58000	94.17967		9.58000	94.15533			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	8.05500	97.81538		8.05500	97.79404			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.35259			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.77500	97.64957		9.77500	97.62382			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.54831			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.48100			0.00	2,000,000,000	6,500,000,000.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.90203			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.61721			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.57039			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14308			0.00	40,000,000,000	20,300,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.18631			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.80500	108.35501		7.80500	108.33210			0.00	0	1,523,700,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.37321			0.00	172,400,000	172,400,000.00
NBK3A		On 09/09/2019	Spot Bond	9.25500	113.99500		9.25500	113.96651			0.00	0	43,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK4		On 28/10/2024	Spot Bond	11.28500	31.81873		11.28500	31.80941			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	8.20500	104.66823		8.20500	104.64511			11,076,750,000,000.00	1,350,000,000	1,950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.31628			0.00	0	10,000,000.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.33888			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	7.73500	107.45635		7.73500	103.27579			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.83955			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	8.55500	105.15366		8.55500	105.12933			0.00	0	41,700,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.82046			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44		On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45		On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.50229			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.78697			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.61082			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.44137			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.32900			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	87.84089			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.25245			0.00	0	0.00
NCLN63		On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.17544			0.00	0	0.00
NCLN65		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.20017			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.13329			0.00	0	0.00
NCLN67		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50270			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	84.00664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.00967			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.96133			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.05972			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.86141			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.92451			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.86793			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.54836			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.83325			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.82232			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.82162			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.18756			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.10431			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.45500	101.76807		10.45500	101.40835			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		100.00000	0.00920		100.00000	100.00000			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.49000	100.09049		10.49000	104.90000			0.00	0	0.00
NCLN86	On 20/03/2024	Spot Bond		100.00000	0.00920		100.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		9.05500	106.42117		9.05500	106.39514			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	102.55661			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.51834			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		7.03500	101.74242		7.03500	101.74242			0.00	0	1,900,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.48219			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.72500	111.52130		12.72500	111.48330			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	109.77085			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.69384			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.03821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.59446			0.00	0	10,000,000.00
NILB10	On 08/12/2016	Spot Bond		2.71000	158.99659		2.71000	158.97943			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		9.30500	100.67009		9.30500	100.64480			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.92015			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.93500	104.54128		9.93500	104.58088			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.39878			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.48533			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.32450			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.31129			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.36601			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		10.13500	104.57274		10.13500	105.08818			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.42078			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.36608			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.39883			0.00	0	100,000,000.00
NQ1C10	On 22/05/2020	Spot Bond		10.33500	104.60429		10.33500	104.64113			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.50829			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.44267			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.42070			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.83600			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.70271			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.46445			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		7.55500	109.48242		7.55500	103.92562			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		9.09500	114.47708		9.09500	114.44911			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.46000	119.76519		9.46000	119.73462			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.60500	160.78310		2.60500	160.76620			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	9.79000	121.44223		9.79000	121.41035			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.30359			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.29335			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.12490			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.19280			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.94180			0.00	0	3,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.86852			0.00	0	10,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.56964			0.00	0	35,000,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.03173			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.52716		100.00000	18.48228			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	27.27296		100.00000	27.20542			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.33500	105.10157		7.33500	105.08078			0.00	0	158,800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	13.79709		100.00000	13.76254			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	92.55000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	42.13436		100.00000	42.03002			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.94693			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	103.60260			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.93002			0.00	0	30,000,000.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.19399			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.31795			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.18992			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	100.00000	99.81917		100.00000	100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.80944			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.54677			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.14786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.87224			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.85585			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.95792			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.90946			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.87522			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.01482			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.95410			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.91095			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.07768			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.00615			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.95261			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.14594			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.15352			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.15693			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.16450			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.19703			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.20459			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.87121			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.21320			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.10500		109.16201		7.10500	109.14096			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.67000		96.21298		6.67000	96.19554			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.53000		37.14132		8.53000	37.13279			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.09000		115.01101		7.10500	114.96522		8,960,879,858,035,000.00	63,875,861,500	93,243,981,500.00	
R158	On 15/09/2015	Spot Bond	7.10500		114.98740		7.10500	114.96522			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	7.00500		89.64049		7.00500	89.62345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond		7.10500	120.41995		7.10500	120.39672			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		6.93500	83.82295		6.93500	83.80717			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.69000	115.32874		8.71000	115.13415		0,448,986,805,356,000.00	02,415,052,400	23,360,032,500.00	
R187P	On 21/12/2026	Spot Bond		8.45000	34.50367		8.45000	34.49583			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		8.37000	32.10271		8.37000	32.09548			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		2.10000	268.03872		2.20000	265.91325		59,346,000,000,000.00	28,260,000,000	31,103,299,500.00	
R201	On 21/12/2014	Spot Bond		6.29500	103.25398		6.30000	103.23219		27,320,300,000,000.00	4,340,000,000	12,855,800,000.00	
R202	On 07/12/2033	Spot Bond		2.35000	204.36280		2.40000	202.84371		47,334,405,000,000.00	20,142,300,000	60,466,669,400.00	
R2023	On 28/02/2023	Spot Bond		8.50000	98.83566		8.53000	98.63202		3,466,512,500,000,000.00	07,825,000,000	07,627,750,000.00	
R203	On 15/09/2017	Spot Bond		7.76000	104.89374		7.77500	104.82501		2,347,282,798,392,000.00	02,484,896,700	11,970,326,500.00	
R2030	On 31/01/2030	Spot Bond		9.16500	90.56531		9.16500	90.54289		2,362,737,000,000,000.00	57,800,000,000	23,207,500,000.00	
R2037	On 31/01/2037	Spot Bond		9.27000	92.98271		9.27000	92.95945		1,909,898,100,000,000.00	06,030,000,000	32,212,560,000.00	
R204	On 21/12/2018	Spot Bond		7.99500	101.14671		8.00500	101.08529		2,702,229,177,745,500.00	37,989,890,900	77,402,275,400.00	
R2048	On 28/02/2048	Spot Bond		9.36500	97.67963		9.36500	97.65493		1,883,178,818,500,000.00	01,086,900,000	54,219,200,000.00	
R207	On 15/01/2020	Spot Bond		8.24500	95.94035		8.25500	95.87410		2,869,709,352,500,000.00	48,054,500,000	99,216,901,800.00	
R208	On 31/03/2021	Spot Bond		8.37500	93.87657		8.38000	93.83039		3,187,522,613,125,000.00	80,599,715,000	67,800,157,300.00	
R209	On 31/03/2036	Spot Bond		9.15500	74.93191		9.16500	74.83998		5,278,441,761,114,000.00	76,563,818,800	44,567,160,600.00	
R210	On 31/03/2028	Spot Bond		2.28000	156.22770		2.35000	154.93640		15,196,200,000,000.00	6,665,000,000	27,529,295,700.00	
R211	On 31/01/2017	Spot Bond		1.00000	125.86704		1.00000	125.85929		26,274,000,000,000.00	26,274,000,000	30,008,000,000.00	
R212	On 31/01/2022	Spot Bond		2.02000	126.77011		2.10000	126.03504		59,511,220,000,000.00	29,461,000,000	03,344,300,000.00	
R213	On 28/02/2031	Spot Bond		9.11500	85.03870		9.14500	84.79588		3,484,597,254,087,500.00	82,292,622,500	73,713,487,000.00	
R214	On 28/02/2041	Spot Bond		9.28500	75.51988		9.28500	75.50094		2,171,283,322,500,000.00	33,848,500,000	42,164,700,000.00	
R225C	On 15/03/2014	Spot Bond		6.16000	99.46285		6.16000	99.44615			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		6.27000	96.43258		6.27000	96.41614			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		7.16500	92.62424		7.16500	92.60623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond		7.00500	89.64049		7.00500	89.62345			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.92500	86.74702		6.92500	86.73071			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.93500	83.82295		6.93500	83.80717			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.35500	97.78667		6.35500	97.77003			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.30500	94.81823		6.30500	94.80206			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		7.07500	90.99564		7.07500	90.97826			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.94500	88.09189		6.94500	88.07537			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.92500	85.17436		6.92500	85.15843			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.98500	82.18762		6.98500	82.17212			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.75000	77.47118		7.75000	77.45500			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.80000	74.44284		7.80000	74.42719			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		8.01000	71.02065		8.01000	71.00533			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.99000	68.34962		7.99000	68.33491			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.97000	65.79170		7.97000	65.77758			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.96000	63.30603		7.96000	63.29245			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.21500	59.94164		8.21500	59.92839			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.19500	57.65258		8.19500	57.63986			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.30000	54.97388		8.30000	54.96160			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.27000	52.90297		8.27000	52.89120			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.24000	50.92477		8.24000	50.91347			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		8.21000	49.03467		8.21000	49.02384			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		8.17000	47.27083		8.17000	47.26044			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		8.13000	45.58799		8.13000	45.57801			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.65000	41.60041		8.65000	41.59073			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.61000	40.04214		8.61000	40.03286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond		8.57000	38.55705		8.57000	38.54816			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.53000	37.14132		8.53000	37.13279			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.49000	35.79133		8.49000	35.78315			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.45000	34.50367		8.45000	34.49583			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.41000	33.27514		8.41000	33.26761			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.37000	32.10271		8.37000	32.09548			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.45901			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55882			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.64983			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.60138			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.46815			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		12.54858		100.00000	12.51716			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		5.74846		100.00000	5.73423			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.09781			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.16133			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.70475			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.10701			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.50972			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.72953			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30480			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.48373			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.53164			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.02312			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.12831			0.00	0	5,500,000.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.54938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.28367			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.40872			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.32776			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.23427			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	102.74693			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.12538			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.31849			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28587			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28587			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.20322			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.35528			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.61637			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.45783		12.35000	102.42447			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.35165			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.81459		100.00000	11.78597			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.23678			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.84728			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.48906			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.32434			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.55881			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.71270			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.72709		100.00000	1.72281			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.36865		100.00000	9.34545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		21.55795	100.00000	21.50397				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.30232	100.00000	13.28601				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		21.56789	100.00000	21.51564				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	103.27064				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.46975				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.68000		104.54485	9.68000	104.51771				0.00	0	634,100,000.00
RW23	On 10/12/2023	Spot Bond	9.78000		90.28423	9.78000	99.91363				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.29500		84.10150	10.29500	101.34016				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.27717				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.35500		108.34186	8.35500	108.31737				0.00	0	3,000,100,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.54573				0.00	0	30,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.82500		101.36993	9.82500	101.34323				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.26981				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.06290				0.00	0	500,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.24107				0.00	1,000,000,000	1,510,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.26472				0.00	0	10,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.25807				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.20500		103.77867	8.20500	103.75563			26,256,000,000,000.00	3,200,000,000	3,088,000,000.00	
SBK9	On 10/04/2018	Spot Bond	9.60500		98.78683	9.60500	98.76136				0.00	0	402,100,000.00
SBK111	On 09/04/2014	Spot Bond	2.60000		136.83698	2.60000	133.10377				0.00	0	80,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.56500		112.72220	8.56500	112.69609				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.42500		112.93661	8.42500	112.91087				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.35500		113.04404	8.35500	113.01848				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.17500		100.60735	9.17500	100.58242				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.50000		112.82168	8.50000	112.79573				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond		8.46500	112.87529		8.46500	112.84944			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.95045			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.86688			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.08005			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.67155			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.82500	103.70236		8.82500	103.67762			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.60589			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.85356			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.88692			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		10.03000	102.14160		10.03000	102.11414			0.00	0	10,000,000.00
SBS20	On 15/05/2026	Spot Bond		10.36000	100.28676		10.36000	100.25878			0.00	0	10,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	99.85525			0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.03643			0.00	0	29,500,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.66151			0.00	0	10,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.41956			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.49500	99.36074		9.49500	99.33529			0.00	0	169,700,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	8.05440		100.00000	8.01368			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.41000	93.04052		9.41000	93.01689			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		10.08000	94.20319		10.08000	94.17761			0.00	0	7,100,000.00
SBS9	On 07/07/2016	Spot Bond		8.28500	107.79313		8.28500	107.76896			0.00	0	124,300,000.00
SBSI11	On 07/12/2023	Spot Bond		2.73000	124.70968		2.73000	255.10364			163,800,000,000.00	60,000,000	2,060,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.70000	102.38284		1.70000	123.36140			0.00	0	50,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.94000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	9.91843	9.91843	100.00000	9.89387				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	156.19822	156.19822	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000	108.20740	108.20740	2.27000	121.37097				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.32878	102.32878	6.50000	102.31080				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.06797				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.73902				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.48472				0.00	0	2,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.80500	98.06502	98.06502	9.80500	98.03924				0.00	0	14,100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.14533				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.51096				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.85521				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.76715				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.11158				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	10.53108	10.53108	100.00000	10.50557				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.08712				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.40500	107.45722	107.45722	8.40500	102.61858				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.60500	94.34604	94.34604	9.60500	96.63198				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	9.12500	100.75496	100.75496	9.12500	100.73013				0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.48591				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.45318				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.56291				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.46432			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.20485			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.87500	102.75734		8.87500	102.73284			0.00	0	200,000.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.56932			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72409			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.38412			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	10.06000	93.55323		10.06000	93.52801			0.00	0	2,452,900,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.35764			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.85727			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.18499			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.98800	86.22754		9.98800	86.20446			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	10.05000	85.94972		10.05000	85.92658			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.54500	102.21586		7.54500	102.19506			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.51500	90.44859		9.51500	90.42537			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01188			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.95500	101.25893		8.95500	101.23443			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	8.00500	113.58339		8.00500	113.55876			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	3.03000	97.83346		3.03000	98.19506			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.95500	97.42920		8.95500	97.40575			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.99615			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.86942			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.41888			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	10.13000	104.10093		10.13000	104.07267			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.18742			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.21887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.95323			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.37500	76.15308		10.37500	76.41241			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.31649			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.33321			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.29660			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.98536			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.94126			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.88266			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.89712			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.88276			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.88249			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.79467			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.77932			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.69059			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.63068			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.57230			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.46769			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.86893			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.93551			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.83113			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.83151			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.65494			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		7.56500	112.02360		7.56500	112.00075			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		9.31000	101.11885		9.31000	101.09358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000		74.10766	100.00000	73.96514				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		56.34369	100.00000	56.20417				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		22.58733	100.00000	22.53261				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.10500		107.27735	7.10500	103.26118				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.26497				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.12544				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.86594				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.19500				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.84068				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.93263				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.12209				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.35500		101.08361	8.35500	101.06075				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.88347				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.28684				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.29807				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.51051	7.83000	100.48919				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.28065				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.29470				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.21489				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.28065				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.29470				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		78.54060	7.16000	100.44797				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.32220				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.31996				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.37370				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.36644			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.58450			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.55969			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.28008			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.29807			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.56812		8.73000	100.44949			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.27840			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.29470			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.47500	88.14087		9.47500	95.88006			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.32332			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.31716			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.37259			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.37034			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.54589			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.54810			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.30210			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.12697		101.06155	6.11165			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.27840			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	109.08781			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.32893			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.35133			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.58670			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.74660			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.29354			0.00	0	232,000,000.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.29924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.29354			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.29924			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.30210			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.29011			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.29924			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33062			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.33062			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33062			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.37621			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.38760			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.37336			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.60039			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.61453			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.60888			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.85500		106.82799		8.85500	106.80256			0.00	0	1,027,600,000.00
TL20	On 22/02/2020	Spot Bond	8.43000		88.69485		8.43000	88.64797			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.68500		104.02720		8.68500	104.00277		1,737,000,000,000.00		200,000,000	6,020,000,000.00
TN20	On 17/09/2020	Spot Bond	9.58000		108.66692		9.58000	108.63883		17,004,500,000,000.00		1,775,000,000	33,692,000,000.00
TN23	On 06/11/2023	Spot Bond	9.71000		109.62635		9.71000	109.59764			0.00	0	9,882,400,000.00
TN25	On 19/08/2025	Spot Bond	9.86000		102.09212		9.86000	97.32659		6,556,900,000,000.00		665,000,000	14,875,000,000.00
TN27	On 14/11/2027	Spot Bond	9.86000		95.01614		9.86000	94.99087		3,746,800,000,000.00		380,000,000	8,019,530,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.70906			0.00	0	20,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.40972			0.00	2,456,000	1,502,456,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.99739			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.87032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.86684			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.86638			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.84876			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.81262			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.52784			0.00	0	170,000,000.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.55168			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.56594			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.32656		10.00000	100.29682			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.31842		9.75000	100.28942			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.31945		100.00000	10.28999			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.03010			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.91906			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.58675			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.41936			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.43657			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.21394			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	96.29535			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.80170			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.58477			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.41724			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	98.14745			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	97.45661			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	94.28457			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		100.00000	67.34317		100.00000	67.21915			0.00	0	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP158	On 05/02/2015	Spot Bond	100.00000		50.57297	100.00000	50.47702				0.00	0	5,000,000,000.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		87.25707	100.00000	87.05461				0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.30746				0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.25010				0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.41923				0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.38929				0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.35934				0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.31442				0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.27953				0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.28448				0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000		95.15244	100.00000	94.91155				0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.30746				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.41129				0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.31228				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.36197				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.78000		109.38599	9.78000	109.35715				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.46965				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.34477				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.72249				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.11500		104.43844	10.11500	104.40998				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.61639				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.65554				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00023				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00011				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.00019				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.69746			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.72036			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.46500	112.94925		7.46500	112.92638			0.00	0	9,719,500,000.00
WS05	On 01/08/2018	Spot Bond	1.48000	231.70117		1.48000	231.68385			0.00	0	6,120,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.40500	103.77735		7.40500	103.75650			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.28000	103.88116		8.28000	103.85788			0.00	0	8,795,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.56000	103.68353		8.56000	103.65952			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.88000	102.41011		8.88000	102.38553			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.92000	102.26311		8.92000	102.23846			0.00	0	1,800,000,000.00
Z014	On 30/06/2015	Spot Bond	7.05500	90.85031		7.05500	90.83291			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.32500	99.17508		6.32500	99.15804			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.33500	97.64432		6.33500	97.62778			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.98500	89.08097		6.98500	89.06417			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.31500	95.15760		6.31500	95.14125			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.05500	90.83291		7.05500	90.81552			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.95000	64.47419		7.95000	64.46030			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	31.04276		100.00000	30.98387			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	16.43132		100.00000	16.40015			0.00	0	0.00
Total for j-Bonds :										54,561,459,207,574,500.00	16,943,723,500	18 357 837 600.00
Grand Total:										54,561,471,908,142,100.00	16,943,978,596	18 361 448 190.00