



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 11/02/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 17/02/2014	Any day expiry	11.06390	11.06390		11.14130	11.14130		13.94	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Call	72.55740	0.07256	127.17270	0.12717	72.557	14.19	0	2,500.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Put	88.65740	0.08866	65.87270	0.06587	88.657	14.19	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.15	Call	47.81350	0.04781	87.78380	0.08778	47.814	14.77	0	100.00
\$ / R	On 17/02/2014	Any day expiry	11.15	Put	133.91350	0.13391	96.48380	0.09648	133.914	14.77	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Call	30.74510	0.03075	61.63750	0.06164	30.745	15.36	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Put	186.84510	0.18685	140.33750	0.14034	186.845	15.36	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Call	3.52890	0.00353	10.45700	0.01046	3.529	18.04	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Put	479.62890	0.47963	409.15700	0.40916	479.629	18.04	0	0.00
\$ / R	On 19/02/2014	Any day expiry			11.06670	11.06670	11.14410	11.14410		14.36	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	567.93590	0.56794	645.37660	0.64538	567.936	16.10	0	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	1.23590	0.00124	1.27660	0.00128	1.236	16.10	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	131.64740	0.13165	194.26300	0.19426	131.647	14.51	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	64.94740	0.06495	50.16300	0.05016	64.947	14.51	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Call	29.21620	0.02922	52.94050	0.05294	29.216	16.37	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put	262.51620	0.26252	208.84050	0.20884	262.516	16.37	0	0.00
\$ / R	On 26/02/2014	Any day expiry			11.07840	11.07840	11.15650	11.15650		14.36	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,778.40300	2.77840	2,856.50000	2.85650	2,778.403	34.70	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00300	0.00000	0.00000	0.00000	0.003	34.70	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	1,078.77370	1.07877	1,156.94080	1.15694	1,078.774	18.48	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	0.37370	0.00037	0.44080	0.00044	0.374	18.48	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	514.59650	0.51460	591.89130	0.59189	514.597	13.97	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	6.19650	0.00620	5.39130	0.00539	6.196	13.97	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	505.13340	0.50513	582.15100	0.58215	505.133	13.98	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	6.73340	0.00673	5.65100	0.00565	6.733	13.98	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	495.70870	0.49571	572.42400	0.57242	495.709	13.99	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	7.30870	0.00731	5.92400	0.00592	7.309	13.99	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Call	310.69280	0.31069	381.65960	0.38166	310.693	14.16	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Put	32.29280	0.03229	25.15960	0.02516	32.293	14.16	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Call	19.88020	0.01988	31.87790	0.03188	19.880	17.62	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Put	531.48020	0.53148	465.37790	0.46538	531.480	17.62	0	0.00
\$ / R	On 27/02/2014	Any day expiry			11.08020	11.08020	11.15830	11.15830		14.64	0	10,070.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	461.49450	0.46149	537.33160	0.53733	461.494	14.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	11.29450	0.01129	9.03160	0.00903	11.295	14.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	18.35210	0.01835	16.06590	0.01607	18.352	13.72	0.00	0	2,600.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.55	Call	584.69060	0.58469	660.79860	0.66080	584.691	13.58	0.00	0	50.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.55	Put	22.59060	0.02259	19.89860	0.01990	22.591	13.58	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	541.27000	0.54127	615.39780	0.61540	541.270	13.66	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	29.17000	0.02917	24.49780	0.02450	29.170	13.66	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Call	532.74850	0.53275	606.41960	0.60642	532.748	13.68	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Put	30.64850	0.03065	25.51960	0.02552	30.648	13.68	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	499.23890	0.49924	570.87800	0.57088	499.239	13.75	0.00	0	406.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	37.13890	0.03714	29.97800	0.02998	37.139	13.75	0.00	0	3,350.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Call	474.74260	0.47474	545.42740	0.54543	474.743	13.80	0.00	0	11,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Put	42.64260	0.04264	34.52740	0.03453	42.643	13.80	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Call	458.73130	0.45873	528.73860	0.52874	458.731	13.83	0.00	0	24,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Put	46.63130	0.04663	37.83860	0.03784	46.631	13.83	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Call	419.88530	0.41989	488.04760	0.48805	419.885	13.92	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Put	57.78530	0.05779	47.14760	0.04715	57.785	13.92	0.00	0	2,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Call	382.82400	0.38282	448.92980	0.44893	382.824	14.00	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Put	70.72400	0.07072	58.02980	0.05803	70.724	14.00	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Call	354.53080	0.35453	418.84540	0.41885	354.531	14.07	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Put	82.43080	0.08243	67.94540	0.06795	82.431	14.07	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	347.65250	0.34765	411.49920	0.41150	347.653	14.08	0.00	0	1,700.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	85.55250	0.08555	70.59920	0.07060	85.553	14.08	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Call	314.45450	0.31445	375.85340	0.37585	314.455	14.17	0.00	0	100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Put	102.35450	0.10235	84.95340	0.08495	102.355	14.17	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Call	308.05800	0.30806	368.94610	0.36895	308.058	14.19	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Put	105.95800	0.10596	88.04610	0.08805	105.958	14.19	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.94	Call	289.35830	0.28936	348.67800	0.34868	289.358	14.24	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.94	Put	117.25830	0.11726	97.77800	0.09778	117.258	14.24	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	254.19840	0.25420	310.22270	0.31022	254.198	14.34	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	142.09840	0.14210	119.32270	0.11932	142.098	14.34	0.00	0	1,300.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.04	Call	232.42430	0.23242	286.15540	0.28616	232.424	14.40	0.00	0	6,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.04	Put	160.32430	0.16032	135.25540	0.13526	160.324	14.40	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	202.25400	0.20225	252.43380	0.25243	202.254	14.51	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	190.15400	0.19015	161.53380	0.16153	190.154	14.51	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	181.32780	0.18133	226.51460	0.22651	181.328	14.74	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	219.22780	0.21923	185.61460	0.18561	219.228	14.74	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Call	162.34630	0.16235	202.55580	0.20256	162.346	14.97	0.00	0	2,900.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Put	250.24630	0.25025	211.65580	0.21166	250.246	14.97	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	145.19020	0.14519	182.30090	0.18230	145.190	15.20	0.00	0	1,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	283.09020	0.28309	241.40090	0.24140	283.090	15.20	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	82.26860	0.08227	106.02520	0.10603	82.269	16.35	0.00	0	2,350.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	470.16860	0.47017	415.12520	0.41513	470.169	16.35	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	47.15370	0.04715	61.05420	0.06105	47.154	17.57	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	685.05370	0.68505	620.15420	0.62015	685.054	17.57	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	28.17470	0.02817	36.58970	0.03659	28.175	18.88	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	916.07470	0.91607	845.68970	0.84569	916.075	18.88	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	17.31410	0.01731	22.58880	0.02259	17.314	20.16	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	1,155.21410	1.15521	1,081.68880	1.08169	1,155.214	20.16	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	10.64570	0.01065	13.99790	0.01400	10.646	21.30	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	1,398.54570	1.39855	1,323.09790	1.32310	1,398.546	21.30	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	8.07820	0.00808	10.60830	0.01061	8.078	21.98	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Put	1,545.97820	1.54598	1,469.70830	1.46971	1,545.978	21.98	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	7.38860	0.00739	9.69580	0.00970	7.389	22.21	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Put	1,595.28860	1.59529	1,518.79580	1.51880	1,595.289	22.21	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	5.69960	0.00570	7.45880	0.00746	5.700	22.89	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	1,743.59960	1.74360	1,666.55880	1.66656	1,743.600	22.89	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	4.45190	0.00445	5.80430	0.00580	4.452	23.57	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	1,892.35190	1.89235	1,814.90430	1.81490	1,892.352	23.57	0.00	0	0.00

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	14.25	Call	0.06840	0.00007	0.11570	0.00012	0.068	23.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,137.96840	3.13797	3,059.21570	3.05922	3,137.968	23.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	0.02190	0.00002	0.03350	0.00003	0.022	23.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,387.92190	3.38792	3,309.13350	3.30913	3,387.922	23.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.00060	0.00000	0.00090	0.00000	0.001	23.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,237.90060	4.23790	4,159.10090	4.15910	4,237.901	23.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.00010	0.00000	0.00020	0.00000	0.000	23.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,587.90010	4.58790	4,509.10020	4.50910	4,587.900	23.46	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			11.11550	11.11550	11.19440	11.19440		14.59	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	2,025.58000	2.02558	2,104.49720	2.10450	2,025.580	19.45	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.08000	0.00008	0.09720	0.00010	0.080	19.45	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	2,015.58270	2.01558	2,094.50030	2.09450	2,015.583	19.40	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.08270	0.00008	0.10030	0.00010	0.083	19.40	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	2,005.58550	2.00559	2,084.50350	2.08450	2,005.585	19.35	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.08550	0.00009	0.10350	0.00010	0.086	19.35	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			11.12760	11.12760	11.20660	11.20660		14.61	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,827.61460	2.82761	2,906.61480	2.90661	2,827.615	22.68	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.01460	0.00001	0.01480	0.00001	0.015	22.68	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	1,032.43390	1.03243	1,110.83650	1.11084	1,032.434	14.35	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	4.83390	0.00483	4.23650	0.00424	4.834	14.35	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry			11.12940	11.12940	11.20840	11.20840		14.63	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Call	417.97020	0.41797	481.73200	0.48173	417.970	14.10	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	88.57020	0.08857	73.33200	0.07333	88.570	14.10	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	69.49580	0.06950	86.00820	0.08601	69.496	17.39	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Put	690.09580	0.69010	627.60820	0.62761	690.096	17.39	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.18100	11.18100	11.26050	11.26050		15.02	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,881.12840	2.88113	2,960.65290	2.96065	2,881.128	20.42	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.12840	0.00013	0.15290	0.00015	0.128	20.42	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,250.65090	1.25065	1,329.87540	1.32988	1,250.651	14.57	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	9.65090	0.00965	9.37540	0.00938	9.651	14.57	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Call	508.02760	0.50803	570.05660	0.57006	508.028	14.12	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	127.02760	0.12703	109.55660	0.10956	127.028	14.12	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	97.98500	0.09799	113.68300	0.11368	97.985	18.04	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Put	916.98500	0.91698	853.18300	0.85318	916.985	18.04	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.23960	11.23960	11.31960	11.31960		15.14	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,318.97260	1.31897	1,398.16480	1.39816	1,318.973	14.47	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	19.37260	0.01937	18.56480	0.01856	19.373	14.47	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,309.41980	1.30942	1,388.58060	1.38858	1,309.420	14.44	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	19.81980	0.01982	18.98060	0.01898	19.820	14.44	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,299.87660	1.29988	1,379.00500	1.37900	1,299.877	14.42	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	20.27660	0.02028	19.40500	0.01940	20.277	14.42	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.24160	11.24160	11.32160	11.32160		15.16	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,942.09520	2.94210	3,022.13940	3.02214	2,942.095	19.33	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.49520	0.00050	0.53940	0.00054	0.495	19.33	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,132.56790	1.13257	1,210.88950	1.21089	1,132.568	13.98	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	30.96790	0.03097	29.28950	0.02929	30.968	13.98	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry			11.24350	11.24350	11.32350	11.32350		15.17	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Call	602.16190	0.60216	662.58070	0.66258	602.162	14.13	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	158.66190	0.15866	139.08070	0.13908	158.662	14.13	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	132.93280	0.13293	150.17500	0.15018	132.933	18.35	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Put	1,089.43280	1.08943	1,026.67500	1.02668	1,089.433	18.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.27440	11.27440	11.35480	11.35480		15.21	76,508,078.40	6,786	188,825.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,274.82700	3.27483	3,355.25870	3.35526	3,274.827	19.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.42700	0.00043	0.45870	0.00046	0.427	19.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,825.48640	2.82549	2,905.99550	2.90600	2,825.486	18.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	1.08640	0.00109	1.19550	0.00120	1.086	18.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,635.99890	2.63600	2,716.57190	2.71657	2,635.999	17.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Future	8.64	Put	1.59890	0.00160		1.77190	0.00177	1.599	17.86	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Call	2,526.39640	2.52640	2,607.01940	2.60702	2,526.396	17.52	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.75	Put	1.99640	0.00200	2.21940	0.00222	1.996	17.52	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Call	2,496.52060	2.49652	2,577.15930	2.57716	2,496.521	17.43	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.78	Put	2.12060	0.00212	2.35930	0.00236	2.121	17.43	0.00	0	15,489.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.80	Call	2,476.60760	2.47661	2,557.25730	2.55726	2,476.608	17.36	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	8.80	Put	2.20760	0.00221	2.45730	0.00246	2.208	17.36	0.00	0	920.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Call	2,277.69380	2.27769	2,358.47880	2.35848	2,277.694	16.75	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.00	Put	3.29380	0.00329	3.67880	0.00368	3.294	16.75	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Call	2,079.64150	2.07964	2,160.38240	2.16038	2,079.641	16.28	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.20	Put	5.24150	0.00524	5.58240	0.00558	5.241	16.28	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Call	1,696.93160	1.69693	1,777.51750	1.77752	1,696.932	15.38	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.59	Put	12.53160	0.01253	12.71750	0.01272	12.532	15.38	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Call	1,687.20730	1.68721	1,767.78210	1.76778	1,687.207	15.35	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.60	Put	12.80730	0.01281	12.98210	0.01298	12.807	15.35	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Call	1,677.48860	1.67749	1,758.05230	1.75805	1,677.489	15.33	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.61	Put	13.08860	0.01309	13.25230	0.01325	13.089	15.33	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Call	1,542.08380	1.54208	1,622.43090	1.62243	1,542.084	15.01	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.75	Put	17.68380	0.01768	17.63090	0.01763	17.684	15.01	0.00	0	250.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Call	1,513.24650	1.51325	1,593.53060	1.59353	1,513.246	14.94	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Put	18.84650	0.01885	18.73060	0.01873	18.847	14.94	0.00	0	920.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	1,494.06120	1.49406	1,574.29930	1.57430	1,494.061	14.89	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	19.66120	0.01966	19.49930	0.01950	19.661	14.89	0.00	0	6.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	1,332.42860	1.33243	1,412.13130	1.41213	1,332.429	14.49	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	28.02860	0.02803	27.33130	0.02733	28.029	14.49	0.00	0	24,582.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Call	1,304.20940	1.30421	1,383.78670	1.38379	1,304.209	14.43	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Put	29.80940	0.02981	28.98670	0.02899	29.809	14.43	0.00	0	15,000.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	1,294.82610	1.29483	1,374.35830	1.37436	1,294.826	14.40	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	30.42610	0.03043	29.55830	0.02956	30.426	14.40	0.00	0	50.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	1,183.19900	1.18320	1,262.09030	1.26209	1,183.199	14.12	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	38.79900	0.03880	37.29030	0.03729	38.799	14.12	0.00	0	15,489.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Call	1,164.79110	1.16479	1,243.54790	1.24355	1,164.791	14.08	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Put	40.39110	0.04039	38.74790	0.03875	40.391	14.08	0.00	0	47,500.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Call	866.57960	0.86658	939.38060	0.93938	866.580	14.02	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Put	92.17960	0.09218	84.58060	0.08458	92.180	14.02	0.00	0	15,000.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Call	811.28210	0.81128	882.69630	0.88270	811.282	14.01	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Put	106.88210	0.10688	97.89630	0.09790	106.882	14.01	0.00	0	11,250.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Call	765.22120	0.76522	835.33280	0.83533	765.221	14.00	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Put	120.82120	0.12082	110.53280	0.11053	120.821	14.00	0.00	0	11,250.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Call	757.66970	0.75767	827.55360	0.82755	757.670	14.00	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Put	123.26970	0.12327	112.75360	0.11275	123.270	14.00	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Call	750.15460	0.75015	819.80590	0.81981	750.155	14.00	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Put	125.75460	0.12575	115.00590	0.11501	125.755	14.00	0.00	0	2,350.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	647.23290	0.64723	707.80480	0.70780	647.233	14.21	0.00	0	6.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	172.83290	0.17283	153.00480	0.15300	172.833	14.21	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Call	585.97510	0.58598	643.35860	0.64336	585.975	14.43	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Put	211.57510	0.21158	188.55860	0.18856	211.575	14.43	0.00	0	7,000.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Call	529.34230	0.52934	583.44700	0.58345	529.342	14.66	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Put	254.94230	0.25494	228.64700	0.22865	254.942	14.66	0.00	0	5,000.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Call	429.56930	0.42957	477.03450	0.47703	429.569	15.10	0.00	0	15,000.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Put	355.16930	0.35517	322.23450	0.32223	355.169	15.10	0.00	0	0.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.36	Call	364.35010	0.36435	404.43860	0.40444	364.350	15.55	0.00	0	100.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.36	Put	449.95010	0.44995	409.63860	0.40964	449.950	15.55	0.00	0	100.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Call	316.28250	0.31628	352.12980	0.35213	316.283	15.98	0.00	0	15,000.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Put	541.88250	0.54188	497.32980	0.49733	541.883	15.98	0.00	0	300.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	286.06250	0.28606	319.08710	0.31909	286.063	16.28	0.00	0	250.00	
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	611.66250	0.61166	564.28710	0.56429	611.663	16.28	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
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	213.22230	0.21322		238.45400	0.23845	213.222	17.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	838.82230	0.83882		783.65400	0.78365	838.822	17.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	194.08860	0.19409		217.29040	0.21729	194.089	17.54	0.00	0	36,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	919.68860	0.91969		862.49040	0.86249	919.689	17.54	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	185.28880	0.18529		207.54150	0.20754	185.289	17.71	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Put	960.88880	0.96089		902.74150	0.90274	960.889	17.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	161.63560	0.16164		181.28220	0.18128	161.636	18.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,087.23560	1.08724		1,026.48220	1.02648	1,087.236	18.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	155.96330	0.15596		174.97310	0.17497	155.963	18.32	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,121.56330	1.12156		1,060.17310	1.06017	1,121.563	18.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	124.48490	0.12448		139.96800	0.13997	124.485	19.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,350.08490	1.35008		1,285.16800	1.28517	1,350.085	19.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	90.18050	0.09018		101.56570	0.10157	90.180	20.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,715.78050	1.71578		1,646.76570	1.64677	1,715.780	20.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Call	67.50030	0.06750		76.06450	0.07606	67.500	21.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Put	2,093.10030	2.09310		2,021.26450	2.02126	2,093.100	21.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Call	57.35980	0.05736		61.92820	0.06193	57.360	23.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Put	2,432.95980	2.43296		2,357.12820	2.35713	2,432.960	23.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Call	54.44300	0.05444		58.74200	0.05874	54.443	25.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Put	2,780.04300	2.78004		2,703.94200	2.70394	2,780.043	25.12	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			11.28410	11.28410		11.36460	11.36460		15.33	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,506.51920	2.50652		2,587.21450	2.58721	2,506.519	17.40	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	2.41920	0.00242		2.61450	0.00261	2.419	17.40	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	1,194.85390	1.19485		1,274.27730	1.27428	1,194.854	14.11	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	40.75390	0.04075		39.67730	0.03968	40.754	14.11	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	164.56510	0.16457		184.29850	0.18430	164.565	18.26	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,120.46510	1.12047		1,059.69850	1.05970	1,120.465	18.26	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			11.30150	11.30150		11.38220	11.38220		15.34	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Call	3,002.62620	3.00263		3,083.38690	3.08339	3,002.626	18.65	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	1.12620	0.00113		1.18690	0.00119	1.126	18.65	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	670.92190	0.67092		732.31090	0.73231	670.922	14.23	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Put	189.42190	0.18942		170.11090	0.17011	189.422	14.23	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry			11.30730	11.30730		11.38800	11.38800		15.31	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Call	690.47410	0.69047		754.60420	0.75460	690.474	14.15	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	183.17410	0.18317		166.60420	0.16660	183.174	14.15	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	162.97120	0.16297		181.95730	0.18196	162.971	18.64	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Put	1,255.67120	1.25567		1,193.95730	1.19396	1,255.671	18.64	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry			11.36140	11.36140		11.44270	11.44270		15.42	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Call	3,063.41350	3.06341		3,144.80060	3.14480	3,063.413	18.17	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	2.01350	0.00201		2.10060	0.00210	2.013	18.17	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	748.11590	0.74812		812.67730	0.81268	748.116	14.16	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Put	206.71590	0.20672		189.97730	0.18998	206.716	14.16	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry			11.36340	11.36340		11.44470	11.44470		15.43	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Call	763.27390	0.76327		830.54200	0.83054	763.274	14.12	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	199.87390	0.19987		185.84200	0.18584	199.874	14.12	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Call	594.58150	0.59458		645.73850	0.64574	594.582	14.83	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	331.18150	0.33118		301.03850	0.30104	331.182	14.83	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	265.99210	0.26599		293.37520	0.29338	265.992	17.51	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Put	992.59210	0.99259		938.67520	0.93868	992.592	17.51	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	181.55960	0.18156		201.36280	0.20136	181.560	19.03	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Put	1,438.15960	1.43816		1,376.66280	1.37666	1,438.160	19.03	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.41190	11.41190		11.49430	11.49430		15.58	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,479.58150	1.47958		1,560.50560	1.56051	1,479.581	14.69	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	57.68150	0.05768		56.20560	0.05621	57.681	14.69	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,470.44870	1.47045		1,551.33520	1.55134	1,470.449	14.67	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	58.54870	0.05855		57.03520	0.05704	58.549	14.67	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,461.32920	1.46133		1,542.17730	1.54218	1,461.329	14.65	0.00	0	0.00

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	10.01	Put	59.42920	0.05943	57.87730	0.05788	59.429	14.65	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,180.24310	1.18024	1,255.76400	1.25576	1,180.243	14.16	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	98.34310	0.09834	91.46400	0.09146	98.343	14.16	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	318.10270	0.31810	348.32550	0.34833	318.103	17.37	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	976.20270	0.97620	924.02550	0.92403	976.203	17.37	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry			11.42270	11.42270	11.50530	11.50530		15.57	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Call	840.21300	0.84021	906.88300	0.90688	840.213	14.25	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	217.51300	0.21751	201.58300	0.20158	217.513	14.25	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	200.63700	0.20064	220.96730	0.22097	200.637	19.36	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Put	1,607.93700	1.60794	1,545.66730	1.54567	1,607.937	19.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.46390	11.46390	11.54750	11.54750		15.70	17,195,850.00	1,500	11,360.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,566.66980	3.56667	3,650.00100	3.65000	3,566.670	19.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	2.76980	0.00277	2.50100	0.00250	2.770	19.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	3,070.35810	3.07036	3,154.01170	3.15401	3,070.358	18.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	6.45810	0.00646	6.51170	0.00651	6.458	18.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,675.22720	2.67523	2,758.87930	2.75888	2,675.227	17.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	11.32720	0.01133	11.37930	0.01138	11.327	17.21	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,596.55130	2.59655	2,680.19770	2.68020	2,596.551	16.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	12.65130	0.01265	12.69770	0.01270	12.651	16.99	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,576.90440	2.57690	2,660.54920	2.66055	2,576.904	16.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	13.00440	0.01300	13.04920	0.01305	13.004	16.94	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,478.81790	2.47882	2,562.45010	2.56245	2,478.818	16.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	14.91790	0.01492	14.95010	0.01495	14.918	16.68	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	2,187.16820	2.18717	2,270.13980	2.27014	2,187.168	16.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	23.26820	0.02327	22.63980	0.02264	23.268	16.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,900.93440	1.90093	1,983.40720	1.98341	1,900.934	15.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	37.03440	0.03703	35.90720	0.03591	37.034	15.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,732.37690	1.73238	1,814.39240	1.81439	1,732.377	15.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	48.47690	0.04848	46.89240	0.04689	48.477	15.11	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,621.67840	1.62168	1,703.29860	1.70330	1,621.678	14.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	57.77840	0.05778	55.79860	0.05580	57.778	14.89	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,530.61760	1.53062	1,611.84160	1.61184	1,530.618	14.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	66.71760	0.06672	64.34160	0.06434	66.718	14.70	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,361.05610	1.36106	1,441.32270	1.44132	1,361.056	14.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	87.15610	0.08716	83.82270	0.08382	87.156	14.34	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,343.50100	1.34350	1,423.64860	1.42365	1,343.501	14.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	89.60100	0.08960	86.14860	0.08615	89.601	14.31	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,326.00630	1.32601	1,406.03310	1.40603	1,326.006	14.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	92.10630	0.09211	88.53310	0.08853	92.106	14.27	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,273.89690	1.27390	1,353.53200	1.35353	1,273.897	14.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	99.99690	0.10000	96.03200	0.09603	99.997	14.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,265.26920	1.26527	1,344.83450	1.34483	1,265.269	14.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	101.36920	0.10137	97.33450	0.09733	101.369	14.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,257.10930	1.25711	1,336.15250	1.33615	1,257.109	14.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	103.20930	0.10321	98.65250	0.09865	103.209	14.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	1,200.84410	1.20084	1,275.82580	1.27583	1,200.844	14.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	116.94410	0.11694	108.32580	0.10833	116.944	14.17	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	1,107.38340	1.10738	1,179.41960	1.17942	1,107.383	14.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	143.48340	0.14348	131.91960	0.13192	143.483	14.22	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	797.21290	0.79721	856.61430	0.85661	797.213	14.51	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	283.31290	0.28331	259.11430	0.25911	283.313	14.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	535.70510	0.53571	580.11260	0.58011	535.705	15.85	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	581.80510	0.58181	542.61260	0.54261	581.805	15.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	383.65570	0.38366	417.50350	0.41750	383.656	17.09	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	919.75570	0.91976	870.00350	0.87000	919.756	17.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	359.47430	0.35947	391.28470	0.39128	359.474	17.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	995.57430	0.99557	943.78470	0.94378	995.574	17.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Call	306.88190	0.30688	334.42710	0.33443	306.882	18.00	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Put	1,192.98190	1.19298	1,136.92710	1.13693	1,192.982	18.00	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Call	299.40510	0.29941	326.34020	0.32634	299.405	18.11	0.00	0	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Put	1,225.50510	1.22551	1,168.84020	1.16884	1,225.505	18.11	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Call	290.39240	0.29039	316.58080	0.31658	290.392	18.24	0.00	0	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Put	1,266.49240	1.26649	1,209.08080	1.20908	1,266.492	18.24	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	263.84660	0.26385	287.80380	0.28780	263.847	18.65	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	1,399.94660	1.39995	1,340.30380	1.34030	1,399.947	18.65	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	192.38310	0.19238	210.63950	0.21064	192.383	20.01	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	1,878.48310	1.87848	1,813.13950	1.81314	1,878.483	20.01	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Call	152.55420	0.15255	167.19310	0.16719	152.554	21.11	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Put	2,288.65420	2.28865	2,219.69310	2.21969	2,288.654	21.11	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Call	137.26540	0.13727	145.51400	0.14551	137.265	22.63	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Put	2,673.36540	2.67337	2,598.01400	2.59801	2,673.365	22.63	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry			11.48780	11.48780	11.57190	11.57190		15.83	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry	10.80	Call	922.01380	0.92201	987.33810	0.98734	922.014	14.43	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry	10.80	Put	234.21380	0.23421	215.43810	0.21544	234.214	14.43	0.00	0	500.00
\$ / R	On	26/09/2014		Any day expiry	13.10	Call	213.61520	0.21362	233.14090	0.23314	213.615	19.80	0.00	0	500.00
\$ / R	On	26/09/2014		Any day expiry	13.10	Put	1,825.81520	1.82582	1,761.24090	1.76124	1,825.815	19.80	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry			11.55940	11.55940	11.64510	11.64510		15.93	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry	10.80	Call	1,005.71940	1.00572	1,073.53640	1.07354	1,005.719	14.46	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry	10.80	Put	246.31940	0.24632	228.43640	0.22844	246.319	14.46	0.00	0	500.00
\$ / R	On	29/10/2014		Any day expiry	13.33	Call	234.62450	0.23462	254.23080	0.25423	234.625	20.08	0.00	0	500.00
\$ / R	On	29/10/2014		Any day expiry	13.33	Put	2,005.22450	2.00522	1,939.13080	1.93913	2,005.225	20.08	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry			11.57240	11.57240	11.65840	11.65840		16.03	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Call	1,515.55030	1.51555	1,595.95190	1.59595	1,515.550	14.59	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry	10.16	Put	103.15030	0.10315	97.55190	0.09755	103.150	14.59	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Call	514.00700	0.51401	553.54950	0.55355	514.007	16.75	0.00	0	3,882.00
\$ / R	On	04/11/2014		Any day expiry	11.91	Put	851.60700	0.85161	805.14950	0.80515	851.607	16.75	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry			11.62000	11.62000	11.70690	11.70690		16.01	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry	10.80	Call	1,075.47070	1.07547	1,143.95360	1.14395	1,075.471	14.51	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry	10.80	Put	255.47070	0.25547	237.05360	0.23705	255.471	14.51	0.00	0	500.00
\$ / R	On	25/11/2014		Any day expiry	13.61	Call	241.32320	0.24132	260.45660	0.26046	241.323	20.48	0.00	0	500.00
\$ / R	On	25/11/2014		Any day expiry	13.61	Put	2,231.32320	2.23132	2,163.55660	2.16356	2,231.323	20.48	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			11.65980	11.65980	11.74710	11.74710		16.10	0.00	0	6,855.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	3,667.00190	3.66700	3,753.42340	3.75342	3,667.002	18.48	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	7.20190	0.00720	6.32340	0.00632	7.202	18.48	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	3,223.99370	3.22399	3,310.81140	3.31081	3,223.994	17.77	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	14.19370	0.01419	13.71140	0.01371	14.194	17.77	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	3,174.85020	3.17485	3,261.65150	3.26165	3,174.850	17.66	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	15.05020	0.01505	14.55150	0.01455	15.050	17.66	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	3,125.75430	3.12575	3,212.53870	3.21254	3,125.754	17.54	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	15.95430	0.01595	15.43870	0.01544	15.954	17.54	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Call	2,686.49340	2.68649	2,773.09320	2.77309	2,686.493	16.48	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.00	Put	26.69340	0.02669	25.99320	0.02599	26.693	16.48	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.44	Call	2,265.25880	2.26526	2,350.13240	2.35013	2,265.259	15.61	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.44	Put	45.45880	0.04546	43.03240	0.04303	45.459	15.61	0.00	0	8,371.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Call	2,209.21110	2.20921	2,293.90030	2.29390	2,209.211	15.53	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.50	Put	49.41110	0.04941	46.80030	0.04680	49.411	15.53	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.56	Call	2,153.45330	2.15345	2,237.94570	2.23795	2,153.453	15.46	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.56	Put	53.65330	0.05365	50.84570	0.05085	53.653	15.46	0.00	0	14,100.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	2,116.45200	2.11645	2,200.80620	2.20081	2,116.452	15.41	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	56.65200	0.05665	53.70620	0.05371	56.652	15.41	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,755.16720	1.75517	1,837.75670	1.83776	1,755.167	14.92	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	95.36720	0.09537	90.65670	0.09066	95.367	14.92	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Call	1,430.46780	1.43047	1,510.55480	1.51055	1,430.468	14.46	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Put	150.66780	0.15067	143.45480	0.14345	150.668	14.46	0.00	0	500.00













Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future			15.64820		15.64820		15.74740	15.74740		14.82	125,185,600.00	8,000	11,270.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,488.60760		1.48861	1,574.91200	1.57491	1,488.608		13.70	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	180.40760		0.18041	167.51200	0.16751	180.408		13.70	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,480.81090		1.48081	1,566.97930	1.56698	1,480.811		13.70	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	182.61090		0.18261	169.57930	0.16958	182.611		13.70	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	184.83380		0.18483	171.66550	0.17167	184.834		13.70	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,473.03380		1.47303	1,559.06550	1.55907	1,473.034		13.70	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.91880		15.91880	16.02290	16.02290			15.11	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,335.52050		2.33552	2,433.83770	2.43384	2,335.520		13.88	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	106.72050		0.10672	100.93770	0.10094	106.720		13.88	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,326.76830		2.32677	2,425.01370	2.42501	2,326.768		13.88	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	107.96830		0.10797	102.11370	0.10211	107.968		13.88	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,318.03010		2.31803	2,416.19790	2.41620	2,318.030		13.87	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	109.23010		0.10923	103.29790	0.10330	109.230		13.87	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.23230		16.23230	16.32510	16.32510			15.52	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,706.66650		1.70667	1,779.82900	1.77983	1,706.666		14.19	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	414.36650		0.41437	394.72900	0.39473	414.367		14.19	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	417.84770		0.41785	398.09850	0.39810	417.848		14.19	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,700.14770		1.70015	1,773.19850	1.77320	1,700.148		14.19	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,693.65250		1.69365	1,766.58590	1.76659	1,693.653		14.20	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	421.35250		0.42135	401.48590	0.40149	421.353		14.20	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 08/05/2014	Index Future			407.68700		407.68700	407.29300	407.29300				0.00	0	0.00
AL37	On 07/08/2014	Index Future			413.71500		413.71500	413.31900	413.31900				0.00	0	0.00
AL7T	On 08/05/2014	Index Future			476.81700		476.81700	476.04100	476.04100				0.00	0	1.00
AL7T	On 07/08/2014	Index Future			483.86700		483.86700	483.08400	483.08400				0.00	0	0.00
ALBI	On 08/05/2014	Index Future			432.93900		432.93900	432.37700	432.37700				0.00	0	764.00
ALBI	On 07/08/2014	Index Future			439.34000		439.34000	438.77400	438.77400				0.00	0	0.00
ALBI	On 06/11/2014	Index Future			446.40800		446.40800	445.83000	445.83000				0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.99450		9.99450	9.97940	9.97940			11.88	1,529,158.50	153	16,157.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	514.79080		0.51479	501.06360	0.50106	514.791		11.43	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	10.29080		0.01029	11.66360	0.01166	10.291		11.43	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	505.13730		0.50514	491.44910	0.49145	505.137		11.33	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	10.63730		0.01064	12.04910	0.01205	10.637		11.33	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	495.94030		0.49594	482.34490	0.48234	495.940		11.34	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	11.44030		0.01144	12.94490	0.01294	11.440		11.34	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			10.08090		10.08090	10.06620	10.06620			11.93	0.00	0	2,860.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	910.94250		0.91094	897.90480	0.89790	910.943		12.08	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	30.04250		0.03004	31.70480	0.03170	30.043		12.08	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	501.94130		0.50194	492.25320	0.49225	501.941		11.83	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	121.04130		0.12104	126.05320	0.12605	121.041		11.83	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	379.61280		0.37961	371.51950	0.37152	379.613		11.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	188.71280		0.18871	195.31950	0.19532	188.713		11.88	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	373.74000		0.37374	365.73180	0.36573	373.740		11.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	192.84000		0.19284	199.53180	0.19953	192.840		11.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	367.92490		0.36792	360.00180	0.36000	367.925		11.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	197.02490		0.19702	203.80180	0.20380	197.025		11.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	93.28130		0.09328	90.86530	0.09087	93.281		12.90	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	712.38130		0.71238	724.66530	0.72467	712.381		12.90	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.18580		10.18580	10.17250	10.17250			12.09	2,546,450.00	250	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	773.92430		0.77392	764.20350	0.76420	773.924		12.01	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		
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.54	Put	128.12430	0.12812		131.70350	0.13170	128.124	12.01	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.55	Put	130.60680	0.13061		134.23300	0.13423	130.607	12.01	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.55	Call	766.40680	0.76641		756.73300	0.75673	766.407	12.01	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.56	Call	758.92460	0.75892		749.29810	0.74930	758.925	12.01	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.56	Put	133.12460	0.13312		136.79810	0.13680	133.125	12.01	0.00	0	0.00
AU\$ / R	On	12/12/2014			Foreign Exchange Future			10.29710	10.29710		10.28550	10.28550		12.28	0.00	0	0.00
AU\$ / R	On	12/12/2014			Foreign Exchange Future	9.59	Call	882.53600	0.88254		874.53660	0.87454	882.536	12.22	0.00	0	0.00
AU\$ / R	On	12/12/2014			Foreign Exchange Future	9.59	Put	175.43600	0.17544		179.03660	0.17904	175.436	12.22	0.00	0	0.00
AU\$ / R	On	12/12/2014			Foreign Exchange Future	9.60	Call	875.17570	0.87518		867.21680	0.86722	875.176	12.21	0.00	0	0.00
AU\$ / R	On	12/12/2014			Foreign Exchange Future	9.60	Put	178.07570	0.17808		181.71680	0.18172	178.076	12.21	0.00	0	0.00
AU\$ / R	On	12/12/2014			Foreign Exchange Future	9.61	Call	867.84770	0.86785		859.92650	0.85993	867.848	12.21	0.00	0	0.00
AU\$ / R	On	12/12/2014			Foreign Exchange Future	9.61	Put	180.74770	0.18075		184.42650	0.18443	180.748	12.21	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future			10.03880	10.03880		10.12260	10.12260		14.56	0.00	0	75.00
CAD/ R	On	17/03/2014			Foreign Exchange Future	9.94	Call	229.58570	0.22959		291.67750	0.29168	229.586	14.45	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future	9.94	Put	130.78570	0.13079		109.07750	0.10908	130.786	14.45	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future	9.95	Call	223.94610	0.22395		285.37600	0.28538	223.946	14.46	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future	9.95	Put	135.14610	0.13515		112.77600	0.11278	135.146	14.46	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future	9.96	Call	218.39710	0.21840		279.15840	0.27916	218.397	14.47	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future	9.96	Put	139.59710	0.13960		116.55840	0.11656	139.597	14.47	0.00	0	0.00
CAD/ R	On	13/06/2014			Foreign Exchange Future			10.16440	10.16440		10.24940	10.24940		14.44	0.00	0	0.00
CAD/ R	On	13/06/2014			Foreign Exchange Future	9.84	Call	511.21560	0.51122		572.55820	0.57256	511.216	14.03	0.00	0	0.00
CAD/ R	On	13/06/2014			Foreign Exchange Future	9.84	Put	186.81560	0.18682		163.15820	0.16316	186.816	14.03	0.00	0	0.00
CAD/ R	On	13/06/2014			Foreign Exchange Future	9.85	Call	505.11990	0.50512		566.10470	0.56610	505.120	14.04	0.00	0	0.00
CAD/ R	On	13/06/2014			Foreign Exchange Future	9.85	Put	190.71990	0.19072		166.70470	0.16670	190.720	14.04	0.00	0	0.00
CAD/ R	On	13/06/2014			Foreign Exchange Future	9.86	Call	499.07640	0.49908		559.69770	0.55970	499.076	14.05	0.00	0	0.00
CAD/ R	On	13/06/2014			Foreign Exchange Future	9.86	Put	194.67640	0.19468		170.29770	0.17030	194.676	14.05	0.00	0	0.00
CF CANDO CAFK	On	12/12/2014	Can-Do Future					383.40040	383.40040		-424.52660	-424.52660		0.00	0	0	2,283.00
CF CANDO CAFE	On	12/12/2014	Can-Do Future					1,006.16100	1,006.16100		1,044.93760	1,044.93760		0.00	0	0	26,600.00
CF CANDO CAFH	On	12/12/2014	Can-Do Future					1,090.96120	1,090.96120		1,130.47220	1,130.47220		0.00	0	0	3,784.00
CF CANDO CAFI	On	17/03/2014	Can-Do Future					131.07840	131.07840		134.21050	134.21050		0.00	0	0	2,500.00
CF CANDO CAFJ	On	12/12/2014	Can-Do Future					670.23290	670.23290		743.29970	743.29970		0.00	0	0	4,478.00
CF CANDO CAFK	On	12/12/2014	Can-Do Future					975.52100	975.52100		1,017.01650	1,017.01650		0.00	0	0	1,871.00
CF CANDO CAFM	On	15/09/2014	Can-Do Future					109.83660	109.83660		112.51310	112.51310		0.00	0	0	5,000.00
CF CANDO CAFN	On	17/02/2014	Can-Do Future					2.01140	2.01140		7.15870	7.15870		0.00	0	0	2,500.00
CHF / R	On	17/03/2014			Foreign Exchange Future			12.39810	12.39810		12.46940	12.46940		14.16	0.00	0	489.00
CHF / R	On	17/03/2014			Foreign Exchange Future	11.29	Call	1,117.26500	1.11727		1,189.02090	1.18902	1,117.265	17.17	0.00	0	0.00
CHF / R	On	17/03/2014			Foreign Exchange Future	11.29	Put	9.16500	0.00917		9.62090	0.00962	9.165	17.17	0.00	0	0.00
CHF / R	On	17/03/2014			Foreign Exchange Future	11.30	Call	1,107.42520	1.10743		1,179.18720	1.17919	1,107.425	17.09	0.00	0	0.00
CHF / R	On	17/03/2014			Foreign Exchange Future	11.30	Put	9.32520	0.00933		9.78720	0.00979	9.325	17.09	0.00	0	0.00
CHF / R	On	17/03/2014			Foreign Exchange Future	11.31	Call	1,097.58890	1.09759		1,169.35750	1.16936	1,097.589	17.01	0.00	0	0.00
CHF / R	On	17/03/2014			Foreign Exchange Future	11.31	Put	9.48890	0.00949		9.95750	0.00996	9.489	17.01	0.00	0	0.00
CHF / R	On	13/06/2014			Foreign Exchange Future			12.58870	12.58870		12.66170	12.66170		14.98	0.00	0	1,857.00
CHF / R	On	13/06/2014			Foreign Exchange Future	11.59	Call	1,069.69260	1.06969		1,137.80230	1.13780	1,069.693	13.56	0.00	0	0.00
CHF / R	On	13/06/2014			Foreign Exchange Future	11.59	Put	70.99260	0.07099		66.10230	0.06610	70.993	13.56	0.00	0	0.00





Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 07/08/2014	Bond Future	10.16	Call	111.74000	0.11174	0.00000	0.00000	111.740		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Put	0.00000	0.00000	7.23000	0.00723	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.24606	78.32966	10.26397	78.20819			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	297.49000	0.29749	176.02000	0.17602	297.490		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	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	364.95000	0.36495	243.48000	0.24348	364.950		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	432.31000	0.43231	310.84000	0.31084	432.310		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 08/05/2014	GOVI			432.24800	432.24800	431.70500	431.70500			0.00	0	292.00
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	97,420.00000	9.74200	102,850.00000	10.28500	97,420.000		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	97,520.00000	9.75200	102,950.00000	10.29500	97,520.000		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	97,620.00000	9.76200	103,050.00000	10.30500	97,620.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			438.63900	438.63900	438.09200	438.09200			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	213,510.00000	21.35100	118,980.00000	21.89800	213,510.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	213,610.00000	21.36100	119,080.00000	21.90800	213,610.000		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	213,710.00000	21.37100	119,180.00000	21.91800	213,710.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI			445.69600	445.69600	445.13700	445.13700			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	32,940.00000	3.29400	38,530.00000	3.85300	32,940.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	33,040.00000	3.30400	38,630.00000	3.86300	33,040.000		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	449.01	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	33,140.00000	3.31400	38,730.00000	3.87300	33,140.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future			105.84374	105.84374	105.84374	105.84374			0.00	0	0.00
I2025	On 08/05/2014	Bond Future			108.48355	108.48355	108.49079	108.49079			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	2,506.45000	2.50645	2,499.21000	2.49921	2,506.450		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
I2025	On 08/05/2014	Bond Future	111.00	Put	2,516.45000	2.51645	2,509.21000	2.50921	2,516.450		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	2,526.45000	2.52645	2,519.21000	2.51921	2,526.450		0.00	0	0.00
I2025	On 07/08/2014	Bond Future			108.98153	108.98153	108.98990	108.98990			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Put	8.47000	0.00847	0.10000	0.00010	8.470		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Put	18.47000	0.01847	10.10000	0.01010	18.470		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Put	28.47000	0.02847	20.10000	0.02010	28.470		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	104.66277	104.66277			0.00	0	0.00
I2038	On 08/05/2014	Bond Future			106.12822	106.12822	106.32889	106.32889			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	2,861.78000	2.86178	2,661.11000	2.66111	2,861.780		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 08/05/2014	Bond Future	109.00	Put	2,871.78000		2.87178		2,671.11000	2.67111	2,871.780		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	2,881.78000		2.88178		2,681.11000	2.68111	2,881.780		0.00	0	0.00
I2038	On 07/08/2014	Bond Future			106.45121		106.45121		106.65566	106.65566			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Call	461.21000		0.46121		665.66000	0.66566	461.210		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Call	451.21000		0.45121		655.66000	0.65566	451.210		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Call	441.21000		0.44121		645.66000	0.64566	441.210		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		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
I2046	On 08/05/2014	Bond Future			104.50997		104.50997		104.51614	104.51614			0.00	0	1,738.00
I2046	On 08/05/2014	Bond Future	104.34	Call	169.97000		0.16997		176.14000	0.17614	169.970		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.34	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.35	Call	159.97000		0.15997		166.14000	0.16614	159.970		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.35	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.36	Call	149.97000		0.14997		156.14000	0.15614	149.970		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.36	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future			106.06864		106.06864		106.07595	106.07595			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Call	1,638.64000		1.63864		1,645.95000	1.64595	1,638.640		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.44	Call	1,628.64000		1.62864		1,635.95000	1.63595	1,628.640		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.44	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.45	Call	1,618.64000		1.61864		1,625.95000	1.62595	1,618.640		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.45	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future			106.45644		106.45644		106.46287	106.46287			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Call	2,026.44000		2.02644		2,032.87000	2.03287	2,026.440		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.44	Call	2,016.44000		2.01644		2,022.87000	2.02287	2,016.440		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.44	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.45	Call	2,006.44000		2.00644		2,012.87000	2.01287	2,006.440		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.45	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future			109.24068		109.24068		109.24068	109.24068			0.00	0	0.00
I2050	On 08/05/2014	Bond Future			112.10802		112.10802		112.11469	112.11469			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	2,881.98000		2.88198		2,875.31000	2.87531	2,881.980		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	2,891.98000		2.89198		2,885.31000	2.88531	2,891.980		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	2,901.98000		2.90198		2,895.31000	2.89531	2,901.980		0.00	0	0.00
I2050	On 07/08/2014	Bond Future			112.37957		112.37957		112.38731	112.38731			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Call	389.57000		0.38957		397.31000	0.39731	389.570		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.00	Call	379.57000		0.37957		387.31000	0.38731	379.570		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.01	Call	369.57000		0.36957		377.31000	0.37731	369.570		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		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 08/05/2014	Index Future			198.18800		198.18800		197.99100	197.99100			0.00	0	1,261.00
IGOV	On 07/08/2014	Index Future			201.14200		201.14200		200.94400	200.94400			0.00	0	106.00
IGOV	On 06/11/2014	Index Future			204.40200		204.40200		204.19900	204.19900			0.00	0	0.00
ILBI	On 08/05/2014	Index Future			536.57900		536.57900		536.04900	536.04900			0.00	0	0.00





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 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		268.03872	268.03872			0.00	0	0.00
R197	On 08/05/2014	Bond Future			271.78389		271.78389		271.80233	271.80233			0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	21,793.89000		21.79389	21,812.33000	21.81233		21,793.890		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	21,783.89000		21.78389	21,802.33000	21.80233		21,783.890		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	21,773.89000		21.77389	21,792.33000	21.79233		21,773.890		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 07/08/2014	Bond Future			270.04553		270.04553		270.06665	270.06665			0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Call	55.53000		0.05553	76.65000	0.07665		55.530		0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Call	45.53000		0.04553	66.65000	0.06665		45.530		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Call	35.53000		0.03553	56.65000	0.05665		35.530		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	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	6.30000	103.24979			1.34	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.69367		104.62916	6.72463	104.61079			1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	4.01000		0.00401	3.81000	0.00381		4.010		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,176.04000		1.17604	1,194.21000	1.19421		1,176.040		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	4.13000		0.00413	3.92000	0.00392		4.130		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,170.10000		1.17010	1,188.26000	1.18826		1,170.100		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	4.25000		0.00425	4.04000	0.00404		4.250		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,164.16000		1.16416	1,182.32000	1.18232		1,164.160		0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.14455		101.76552	7.19429	101.74781			0.83	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	35.46000		0.03546	33.62000	0.03362		35.460		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	700.20000		0.70020	716.07000	0.71607		700.200		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	35.91000		0.03591	34.05000	0.03405		35.910		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	697.04000		0.69704	712.89000	0.71289		697.040		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	36.36000		0.03636	34.49000	0.03449		36.360		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	693.89000		0.69389	709.73000	0.70973		693.890		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	204.36280	204.36280			11.62	0.00	0	0.00
R202	On 08/05/2014	Bond Future			208.75538		208.75538	207.84688	207.84688				0.00	0	44,448.00
R202	On 08/05/2014	Bond Future	214.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Put	6,234.62000		6.23462	7,143.12000	7.14312		6,234.620		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Put	6,244.62000		6.24462	7,153.12000	7.15312		6,244.620		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put	6,254.62000		6.25462	7,163.12000	7.16312		6,254.620		0.00	0	0.00
R202	On 07/08/2014	Bond Future			208.79241		208.79241	207.87230	207.87230				0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Call	802.41000		0.80241	0.00000	0.00000		802.410		0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Put	0.00000		0.00000	117.70000	0.11770		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
R203	On 06/11/2014	Bond Future	6.86	Call	599.03000		0.59903		581.93000	0.58193	599.030	5.29	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,161.36000		4.16136	4,230.96000	4.23096		4,161.360	5.29	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	669.40000		0.66940	650.67000	0.65067		669.400	5.29	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	3,920.19000		3.92019	3,988.16000	3.98816		3,920.190	5.29	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.27000		92.98271	9.27000	92.98271				0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.44961		93.55521	9.47642	93.32456				0.00	0	5,914.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	690.49000		0.69049	921.14000	0.92114		690.490		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	603.29000		0.60329	833.94000	0.83394		603.290		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	516.23000		0.51623	746.88000	0.74688		516.230		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.54378		90.68088	9.57136	90.44769				0.00	0	3,280.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	4,436.57000		4.43657	4,669.76000	4.66976		4,436.570		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	4,345.13000		4.34513	4,578.32000	4.57832		4,345.130		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	4,253.83000		4.25383	4,487.02000	4.48702		4,253.830		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.62134		92.02652	9.64985	91.78885				0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	570.65000		0.57065	332.98000	0.33298		570.650		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Call	653.27000		0.65327	415.60000	0.41560		653.270		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Call	735.77000		0.73577	498.10000	0.49810		735.770		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R204	On 06/02/2014	Bond Future			7.99500		101.14671	7.99500	101.14671			7.06	0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.17577		102.46566	8.19866	102.37959			7.55	0.00	0	30,006.00
R204	On 08/05/2014	Bond Future	6.04	Call	17.87000		0.01787	17.43000	0.01743		17.870		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,466.08000		8.46608	8,551.71000	8.55171		8,466.080		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	18.41000		0.01841	17.96000	0.01796		18.410		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,425.07000		8.42507	8,510.69000	8.51069		8,425.070		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	18.97000		0.01897	18.50000	0.01850		18.970		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,384.09000		8.38409	8,469.69000	8.46969		8,384.090		0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.32616		99.94811	8.35038	99.86171			7.50	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	840.53000		0.84053	821.76000	0.82176		840.530		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,066.40000		4.06640	4,134.03000	4.13403		4,066.400		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	850.16000		0.85016	831.20000	0.83120		850.160		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,038.92000		4.03892	4,106.36000	4.10636		4,038.920		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	859.87000		0.85987	840.73000	0.84073		859.870		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,011.53000		4.01153	4,078.79000	4.07879		4,011.530		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,226.85000		1.22685	1,201.30000	1.20130		1,226.850		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,200.01000		3.20001	3,260.86000	3.26086		3,200.010		0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.45493		101.55950	8.48114	101.47094			7.28	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	752.05000		0.75205	736.22000	0.73622		752.050		0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	5,860.65000		5.86065	5,933.38000	5.93338		5,860.650		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	759.32000		0.75932	743.36000	0.74336		759.320		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	5,831.97000		5.83197	5,904.57000	5.90457		5,831.970		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	766.64000		0.76664	750.55000	0.75055		766.640		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	5,803.34000		5.80334	5,875.81000	5.87581		5,803.340		0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,800.26000		1.80026	1,768.49000	1.76849		1,800.260		0.00	0	0.00







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	9.85	Put	1,531.24000		1.53124		1,581.96000	1.58196	1,531.240	21.78	0.00	0	10,000.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,057.43000		5.05743		4,991.33000	4.99133	5,057.430	21.78	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.41885		73.22411		9.43563	73.10624		21.54	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,174.15000		3.17415		3,135.60000	3.13560	3,174.150	21.31	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,919.31000		5.91931		5,998.63000	5.99863	5,919.310	21.31	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,203.11000		3.20311		3,164.27000	3.16427	3,203.110	21.31	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,873.69000		5.87369		5,952.72000	5.95272	5,873.690	21.31	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,232.22000		3.23222		3,193.09000	3.19309	3,232.220	21.32	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,828.34000		5.82834		5,907.08000	5.90708	5,828.340	21.32	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.49167		71.25658		9.50902	71.13627		21.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,766.75000		3.76675		3,724.81000	3.72481	3,766.750	21.60	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,389.13000		7.38913		7,467.50000	7.46750	7,389.130	21.60	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,342.35000		7.34235		7,420.47000	7.42047	7,342.350	21.60	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,794.97000		3.79497		3,752.78000	3.75278	3,794.970	21.60	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,823.30000		3.82330		3,780.87000	3.78087	3,823.300	21.61	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,295.79000		7.29579		7,373.67000	7.37367	7,295.790	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		156.22770	156.22770			0.00	0	0.00
R210	On 08/05/2014	Bond Future			156.45547		156.45547		156.46546	156.46546			0.00	0	719.00
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	3,534.53000		3.53453		3,524.54000	3.52454	3,534.530		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	3,544.53000		3.54453		3,534.54000	3.53454	3,544.530		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	3,554.53000		3.55453		3,544.54000	3.54454	3,554.530		0.00	0	0.00
R210	On 07/08/2014	Bond Future			158.78886		158.78886		158.80058	158.80058			0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Put	201.14000		0.20114		189.42000	0.18942	201.140		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Put	211.14000		0.21114		199.42000	0.19942	211.140		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Put	221.14000		0.22114		209.42000	0.20942	221.140		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		125.86704	125.86704			0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.79681		127.79681		127.62677	127.62677			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	2,193.19000		2.19319		2,363.23000	2.36323	2,193.190		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	2,203.19000		2.20319		2,373.23000	2.37323	2,203.190		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Put	2,213.19000		2.21319		2,383.23000	2.38323	2,213.190		0.00	0	0.00
R211	On 07/08/2014	Bond Future			128.14810		128.14810		127.97667	127.97667			0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Call	158.10000		0.15810		0.00000	0.00000	158.100		0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Put	0.00000		0.00000		13.33000	0.01333	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Call	148.10000		0.14810		0.00000	0.00000	148.100		0.00	0	0.00



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 07/08/2014	Bond Future			9.54263		73.61259		9.57007	73.41499		22.23		0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	4,538.21000		4.53821		4,446.90000	4.44690	4,538.210	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	4,557.20000		4.55720		4,663.49000	4.66349	4,557.200	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	4,573.52000		4.57352		4,481.72000	4.48172	4,573.520	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	4,520.36000		4.52036		4,626.16000	4.62616	4,520.360	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	4,608.96000		4.60896		4,516.66000	4.51666	4,608.960	22.27	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	4,483.77000		4.48377		4,589.07000	4.58907	4,483.770	22.27	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.61701		71.51059		9.64534	71.30927		22.33	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	5,550.84000		5.55084		5,452.25000	5.45225	5,550.840	22.43	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	5,387.39000		5.38739		5,490.12000	5.49012	5,387.390	22.43	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	5,351.33000		5.35133		5,453.65000	5.45365	5,351.330	22.44	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	5,585.68000		5.58568		5,486.68000	5.48668	5,585.680	22.44	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	5,620.61000		5.62061		5,521.19000	5.52119	5,620.610	22.45	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	5,315.49000		5.31549		5,417.39000	5.41739	5,315.490	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			21,950.05000		21,950.05000		22,096.07000	22,096.07000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			5.00000		5.00000		4.99380	4.99380		13.56	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	87.75480		0.08775		87.60300	0.08760	87.755	13.59	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	77.75480		0.07775		83.80300	0.08380	77.755	13.59	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	82.51710		0.08252		82.50610	0.08251	82.517	13.56	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	82.51710		0.08252		88.70610	0.08871	82.517	13.56	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	77.88420		0.07788		78.00690	0.07801	77.884	13.59	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	87.88420		0.08788		94.20690	0.09421	87.884	13.59	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.94890		4.94890		4.94280	4.94280		12.80	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	108.24780		0.10825		107.21860	0.10722	108.248	12.97	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	199.34780		0.19935		204.41860	0.20442	199.348	12.97	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	104.61260		0.10461		103.66800	0.10367	104.613	12.99	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	205.71260		0.20571		210.86800	0.21087	205.713	12.99	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	101.07420		0.10107		100.21320	0.10021	101.074	13.01	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	212.17420		0.21217		217.41320	0.21741	212.174	13.01	0.00	0	0.00

**Total for Derivatives :** **1,282,929,968.36**      **91,703**      **3 645 031.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.63500		105.01756		7.63500	104.99582			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			9.16000		104.13681		9.16000	104.11105			0.00	0	4,200,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	780,000,000.00
AB013	On 21/11/2018	Spot Bond			10.02500		95.49308		10.02500	95.46728			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.93500		103.29130		7.93500	103.26910			317,400,000,000.00	40,000,000	365,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	6.86500	108.37196		6.86500	108.35166			0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.32000	105.51162		9.32000	105.48507			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000	136.17723		1.60000	136.16661			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.75000	124.54350		2.75000	124.53415			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	400,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	900,000,000.00
ABL10A	On 15/03/2015	Spot Bond	8.39500	107.95634		8.39500	107.93181			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.11500	104.42412		8.11500	104.40118			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.05000		137.16679		6.05000	137.13971			0.00	0	72,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.45000		126.79255		3.45000	126.77625			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.55000		113.36800		4.55000	113.35013			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.20000		97.81464		5.20000	97.79768			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.34000		99.52440		6.34000	99.50386			0.00	0	170,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	11.72000		109.08453		11.72000	109.05022			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.85000		107.48278		4.85000	107.46499			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		43.30777		100.00000	43.20052			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.49000		161.01832		2.49000	161.00189			0.00	0	500,000,000.00
ABN07	On 13/06/2015	Spot Bond	2.76000		155.63564		2.76000	155.61864			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.52000		161.67959		2.52000	161.66298			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.33000		164.46964		2.33000	164.45360			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.71625		71.84774		8.71625	71.83130			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.71625		71.84774		8.71625	71.83130			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN45	On 23/02/2016	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
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.65500		102.18855		7.65500	102.16747			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	100.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.92500		113.78045		7.92500	113.75602			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	3.09000		90.00721		3.09000	89.99958			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	3.02000		96.17669		3.02000	96.16877			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.93000		108.42423		2.93000	108.41557			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	10.09500		89.87670		10.09500	89.85226			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN73	On 03/05/2017	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
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	10.12000	104.25813		10.12000	104.22986			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	10.06500	104.65758		10.06500	104.62934			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.53500	88.36055		9.53500	88.33794			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	10.16000	103.96903		10.16000	103.94072			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.02000	106.96388		9.02000	106.93782			180,400,000,000.00	20,000,000	70,100,000.00
ABS5	On 01/05/2015	Spot Bond	7.58500	103.20061		7.58500	103.17939			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.56500	95.32162		9.56500	95.29716			191,300,000,000.00	20,000,000	1,867,000,000.00
ABS7	On 11/09/2026	Spot Bond	10.32000	93.20830		10.32000	93.18240			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.28500	105.90879		8.28500	105.88504			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.30000	131.15292		2.30000	131.14026			0.00	0	919,700,000.00
ABSI2	On 07/12/2023	Spot Bond	2.56000	204.11966		2.56000	204.09844			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.54000	121.26041		1.54000	121.25114			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.49000	120.20888		2.49000	120.19657			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	44.60351	100.00000	44.49306				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.08500	107.62323	12.08500	107.58835				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.58720	100.00000	2.58079				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	15.42089	100.00000	15.38270				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	61.32887	11.00000	61.31134				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.42089	100.00000	15.38270				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.02000	101.46342		10.02000	101.43553			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL138		On 20/09/2021	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
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL151		On 20/03/2017	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	100.00000			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.13461	10.23000	104.10591			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.10000	100.26575	10.10000	100.23861			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.51111	1.75000	110.50206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	600,000,000	600,000,000.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL200		On 21/11/2016	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
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	10.63375		100.00000	10.60799			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.65500	98.08093		8.65500	98.05810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.08000		101.59044		9.08000	101.56552			181,600,000,000.00	20,000,000	1,570,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.76000		114.88985		9.76000	114.85978			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		61.67091		100.00000	61.51819			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.98500		110.09982		7.98500	110.07601			284,266,000,000.00	35,600,000	3,679,400,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		58.67198		100.00000	58.52669			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.84183		100.00000	14.80880			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.27000		148.47775		3.27000	148.45948			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	5.55000		99.93922		5.55000	99.92403			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.57000		104.48365		9.57000	104.45682			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW17	On 05/12/2018	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
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.11000		99.17714		10.11000	99.15026			20,220,000,000,000.00	2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.88500		109.98879		7.88500	109.96543			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.09500		103.60313		8.09500	103.58056			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.47000		105.08003		9.47000	105.05332			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.74621		103.04976		11.74621	103.01663			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.60591		101.24068		11.60591	101.20852			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.65895		101.11567		11.65895	101.08340			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.71198		100.89572		11.71198	100.86337			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.62805		99.02456		12.62805	98.99036			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.99621		99.53023		11.99621	99.49755			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.92015		101.77536		11.92015	101.74215			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.60591		101.24068		11.60591	101.20852			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.85321		100.83135		11.85321	100.79864			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	11.04814		94.12894		11.04814	94.10045			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.06648		99.85137		11.06648	99.82110			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.24500		98.41377		12.24500	98.38081			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	12.17000		64.75337		12.17000	64.73181			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		86.15025		9.28000	86.12830			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.97000		63.72664		11.97000	63.70617			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.74621		103.36996		14.74621	103.32839			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	16.02117		100.50665		16.02117	100.46281			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.90646		100.09681		14.90646	100.05613			0.00	0	0.00
BAYB05	On 30/06/2019	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
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.61518		100.00000	13.58935			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.89606		100.00000	20.84431			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.01776		100.00000	18.97066			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.73936		100.00000	11.71028			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.75408		100.00000	11.72465			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.19345		100.00000	14.15830			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.29837		100.00000	12.26792			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	90.86353		100.00000	90.65023			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond		100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.46000	102.46271		2.46000	102.45579			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.68000	94.68024		8.68000	94.65865			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.68000	96.05243		8.68000	96.03053			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		9.06500	95.17680		9.06500	95.15363			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			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
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.66000	97.50106		8.66000	97.47822			5,325,900,000,000.00	615,000,000	315,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	14.24468		100.00000	14.20940			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	8.91541		100.00000	8.89334			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	8.91541		100.00000	8.89334			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.02000	103.10154		9.02000	103.07642			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.39519		100.00000	6.37935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000		6.39519	100.00000	6.37935				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.76500		101.82990	6.76500	101.81161				348,655,923,000.00	51,538,200	198,369,100.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	474,500,000.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	100.00000		80.75221	100.00000	80.57395				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		43.36835	100.00000	43.25975				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		14.45832	100.00000	14.42251				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.91500		107.16166	7.91500	107.13868				50,656,000,000.00	6,400,000	3,200,000.00
CBL08	On 02/11/2016	Spot Bond	10.12000		113.24813	10.12000	113.21725				0.00	0	42,200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.77000		104.34228	9.77000	104.31480				0.00	0	657,800,000.00
CBL12	On 06/09/2018	Spot Bond	11.88000		103.09114	11.88000	103.05827				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.13000		98.28692	12.13000	98.25495				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	10.01000	100.71442		10.01000	100.68724			4,884,880,000,000.00	488,000,000	350,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.57000	93.85103		12.57000	99.33165			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.86000	91.84127		10.86000	91.81445			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.51000	113.87905		10.51000	113.84701			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.36000	109.85302		10.36000	109.82254			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.70000	114.45001		9.70000	114.42007			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.37000	104.01433		12.37000	103.97985			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	88.06662		100.00000	87.86692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN168	On 30/04/2014	Spot Bond	100.00000		88.06662	100.00000	87.86692				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		88.06662	100.00000	87.86692				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		88.06662	100.00000	87.86692				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.20600	10.11000	101.17843				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				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		114.23983	2.76000	114.22743				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		112.82034	3.14000	112.80690				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.79996	8.25000	103.77677				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		120.93904	3.10000	120.92465				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.58429	2.40000	120.57226				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.98500		101.70511	8.98500	101.68055				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	9.03500	101.84697		9.03500	101.82224			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	9.03500	101.84697		9.03500	101.82224			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	9.08500	100.58858		9.08500	100.56403			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	91.05757		100.17539	90.63342			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	99.75200		9.35000	104.38947			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	99.75200		9.35000	104.38947			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN249		On 24/02/2017	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
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	100,000,000.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.90000	102.75444	9.90000	102.72701			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	7,500,000,000.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN304	On 20/12/2017	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
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.37500	92.38982		11.37500	92.36160			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.89500	94.05973		11.89500	94.02971			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.93460		8.80500	106.90988			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	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
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		100.78860		10.55000	100.70947			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.55500		100.75757		10.55500	100.67842			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.69500		102.34544		12.69500	102.24204			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	100.00000		8.38327		100.00000	0.02335		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000		37.66204		7.01000	37.65491			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	9.06500		95.17680		9.06500	95.15363			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.68000		30.66728		8.68000	30.66029			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.68000		31.06852		8.68000	31.06143			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
COH001	On 26/11/2018	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
COJ02	On 15/09/2016	Spot Bond	9.53500	110.27671		9.53500	110.24834			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.47000	100.10014		9.47000	100.07471			20,549,900,000,000.00	2,170,000,000	1,460,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.77000	110.64644		10.77000	110.61456			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.88500	105.13555		8.88500	105.11045			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.36000	106.34146		10.36000	106.31180			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.68500	94.28771		10.68500	94.26075			0.00	0	300,000,000.00
COT02	On 03/04/2028	Spot Bond	11.41000	95.33302		11.41000	95.30396			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.41000	88.21824		11.41000	88.19136			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	660,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	13.22000	86.88779		13.22000	86.85707			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.77593		100.00000	11.74677			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.74500	96.86032		8.74500	96.83742			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.76500		117.65020		7.76500	117.62558			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.06000		101.94960		9.06000	101.92465			27,542,400,000,000.00	3,040,000,000	10,411,100,000.00
DV23	On 27/02/2023	Spot Bond	9.33500		108.63905		9.33500	108.61212			79,160,800,000,000.00	8,480,000,000	13,576,800,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.65000		124.11095		8.65000	124.08192			31,140,000,000,000.00	3,600,000,000	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			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		104.35912		0.10000	104.35884			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.45000		112.46288		2.45000	112.45149			0.00	0	1,575,000,000.00
EL29	On 19/11/2029	Spot Bond	2.46000		99.94468		2.46000	99.93452			246,000,000,000.00	100,000,000	472,100,000.00
EL30	On 29/07/2030	Spot Bond	2.55000		98.81382		2.55000	98.80355			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.26000		101.87564		10.26000	101.84748			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.11000		107.63288		10.11000	107.60355			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.46000		100.26346		10.46000	100.23523			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.89000		89.82907		10.89000	89.80276			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC10		On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQ185U		On 11/06/2014	Spot Bond	100.00000	87.80488		100.00000	87.37864			0.00	0	0.00
EQ187U		On 21/02/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
EQ201U		On 13/02/2014	Spot Bond	100.00000	50.00001		100.00000	50.00000			0.00	0	0.00
EQ202U		On 12/03/2014	Spot Bond	100.00000	98.52852		100.00000	98.27718			0.00	0	0.00
EQ203U		On 16/04/2014	Spot Bond	100.00000	88.06054		100.00000	87.85431			0.00	0	0.00
EQ204U		On 15/05/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
EQS01		On 18/11/2014	Spot Bond	3.00000	128.54562		3.00000	128.53068			0.00	0	0.00
EQS02		On 01/07/2015	Spot Bond	11.94500	102.74244		11.94500	102.70951			0.00	0	0.00
EQS04		On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS05		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS06		On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS07		On 09/04/2018	Spot Bond	10.49000	83.65435		10.49000	83.63087			0.00	0	0.00
EQS08A		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS09		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3A8		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B2		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B3		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C2		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C3		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA11		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA12		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA14		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA15		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA16		On 17/11/2025	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
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.41500	104.05063	7.41500	104.02983				2,966,000,000,000.00	400,000,000	213,488,900.00
ES18	On 20/04/2018	Spot Bond	8.27500	106.33777	8.27500	106.31408				123,794,000,000,000.00	14,960,000,000	17,303,149,300.00
ES23	On 25/01/2023	Spot Bond	8.97000	106.78633	8.97000	106.76044				41,620,800,000,000.00	4,640,000,000	24,025,000,000.00
ES26	On 02/04/2026	Spot Bond	9.27000	92.67971	9.27000	92.65665				158,517,000,000,000.00	17,100,000,000	12,373,700,000.00
ES33	On 15/09/2033	Spot Bond	9.92000	82.40616	9.93500	82.27681				1,791,554,279,616,000.00	80,600,229,800	76,617,918,300.00
ES42	On 25/04/2042	Spot Bond	10.02500	88.34375	10.02500	88.32001				126,315,000,000,000.00	12,600,000,000	8,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.56133	100.00000	10.53488				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.27800	100.00000	10.25226				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.18500	104.78182	7.18500	104.76139				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.97000	95.71724	9.97000	95.69166				0.00	0	17,700,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRB11	On 11/12/2022	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
FRBC21	On 21/12/2018	Spot Bond	11.77000	102.60896		11.77000	102.57673			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.59000	120.94296		2.59000	120.93026			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.59000	126.10623		2.59000	126.09732			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.80000	94.50150		2.80000	94.49103			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.00000	96.39913		3.00000	96.39125			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.82000	110.16337		2.82000	110.15490			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.19500	113.36557		8.19500	113.34042			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.98600	59.34383		7.98600	59.33134			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48800	37.90742		9.48800	37.89801			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.65564		9.72000	36.64632			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.50171		7.47000	100.48160			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC116		On 20/06/2017	Spot Bond	7.47000	100.50171	7.47000	100.48160			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.40303	6.00000	100.38688			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	13.54172		100.09221	13.50816			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.12217		13.22500	55.10225			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	4.04500	86.12894		4.04500	86.11647			0.00	0	0.00
FRC170		On 20/06/2018	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
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC187		On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond	3.83000		114.14449		3.83000	114.13254			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.81000		104.87271		3.81000	104.86178			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.88000		98.89374		1.88000	98.88869			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.83000		102.13183		3.83000	102.12113			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.86000		101.39623		2.86000	101.38827			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.93000		102.31608		2.93000	102.30799			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.56330		100.00000	9.53961			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		16.16472		100.00000	16.12469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond		5.00000	142.20018		5.00000	142.17596			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	1,900,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	1,900,000,000	3,800,000,000.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	700,000,000	350,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	1,050,000,000	700,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	20,000,000	520,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		3.06000	86.88125		3.06000	86.87343			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.62820		10.38000	100.59957			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.62820		10.38000	100.59957			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	100.00000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		3.10000	121.20591		3.10000	121.19567			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.60000	126.00787		2.60000	125.99893			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.32000	119.16343		3.32000	119.15265			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.96000	98.62583		2.96000	98.61783			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.49000	122.62351		2.49000	122.61096			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS62	On 04/11/2026	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
FRS64	On 26/01/2042	Spot Bond		3.04000	89.94858		3.04000	89.93802			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	16.83941		104.97509	16.79586			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	21.19632		101.07593	21.14333			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	12.88274		100.44759	12.85072			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	19.49555		100.76967	19.44695			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		2.65000	99.55075		2.65000	99.54015			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	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.76000	92.93050		2.76000	92.92347			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.79000	92.66039		2.79000	92.65329			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.80000	124.05995		2.80000	124.05047			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			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	100.00000			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.57500	104.90029		6.57500	104.88155			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond		7.13500	105.33477		7.13500	105.31438			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond		8.06500	103.19971		8.06500	103.17716			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.45000	103.70892		8.45000	103.68521			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.63000	109.94797		8.63000	109.92245			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		9.11000	101.75346		9.11000	101.72842			182,200,000,000.00	20,000,000	1,001,200,000.00
FRX20	On 01/10/2020	Spot Bond		9.37000	100.24023		9.37000	100.21502			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.94500	90.67707		9.94500	90.65276			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		10.04000	106.54004		10.04000	106.51136			0.00	0	200,000,000.00
FRX26	On 01/10/2026	Spot Bond		9.50000	101.82463		9.50000	101.76116			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.86000	94.11203		10.86000	94.08499			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.69500	78.46197		10.69500	78.43951			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.82000	102.36889		9.82000	102.34194			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB94		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1YU		On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01		On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	40,000,000.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC10		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC11		On 07/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.00000				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.55355		100.83329	8.55355	100.80958				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	100.00000				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.90586		100.85512	8.90586	100.83044				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	100.00000				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.35559		100.88676	9.35559	100.86084				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	100.00000				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	100.00000				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	100.00000		6.82213	100.00000	100.00000				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.00000		103.93351	8.00000	8.00000				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.79000		105.02657	8.79000	105.00161			44,125,800,000,000.00	5,020,000,000	5,522,300,000.00	
HWAY23	On 07/12/2023	Spot Bond	2.37000		128.29383	2.37000	128.28552			0.00	0	8,800,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	2.35000		130.95628	2.35000	130.94787			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond		9.79500	95.57220		9.79500	95.54696			24,291,600,000,000.00	2,480,000,000	3,164,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.71500	96.18846		9.71500	96.16326			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	37.09273		100.00000	37.00088			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.62768		100.00000	9.60384			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	59.09720		100.00000	58.95086			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	28.10695		100.00000	28.03736			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	15.58046		100.00000	15.54187			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.58229		100.00000	10.55665			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.15000	107.01804		2.15000	107.00809			82,310,600,000,000.00	38,284,000,000	95,384,272,100.00
I2038	On 31/01/2038	Spot Bond		2.45000	104.69457		2.44000	104.87570			8,085,000,000,000.00	3,300,000,000	33,353,352,100.00
I2046	On 31/03/2046	Spot Bond		2.45000	104.37186		2.45000	104.36134			3,626,000,000,000.00	1,480,000,000	76,008,045,000.00
I2050	On 31/12/2050	Spot Bond		2.43000	110.59364		2.43000	110.58249			5,151,600,000,000.00	2,120,000,000	17,442,000,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		8.08500	106.70057		8.08500	106.67721			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	6,936,000,000	35,936,000,000.00
IBL20	On 15/03/2014	Spot Bond		8.01000	108.06228		8.01000	108.03872			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.58500	105.70808		8.58500	105.68353			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		9.17000	106.91921		9.17000	106.89274			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		7.94000	106.92485		7.94000	106.90193			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.85000	112.62146		4.85000	112.60297			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		8.40500	99.61202		8.40500	99.58973			2,993,861,000,000.00	356,200,000	178,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.70000	101.15692		1.70000	101.15220			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.56000	101.46636		2.56000	101.45924			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.84000	102.97772		8.84000	102.95325			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.40000	95.83615		9.40000	95.81196			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.88000	89.01385		9.88000	88.99014			0.00	0	35,200,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.92000	97.32880		8.92000	97.30546			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.93000	96.42625		9.93000	96.40045			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	600,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		8.34500	97.88339		8.34500	97.86129			0.00	0	1,500,000,000.00
IBL55	On 31/07/2018	Spot Bond		9.18000	96.46117		9.18000	96.43726			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		100.00000	8.61150		100.00000	8.58993		950,000,000,000,000.00	9,500,000,000	12,500,000,000.00	
IBL58	On 13/02/2017	Spot Bond		8.52000	100.02305		8.52000	100.00000			0.00	0	26,000,000,000.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00329		100.00000	0.00328			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDCG02	On 22/10/2018	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
IDCG03	On 22/10/2020	Spot Bond		9.51000	96.92107		9.51000	96.89634			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.61384		5.00000	101.60005			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.61384		5.00000	101.60005			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.19117		5.00000	100.17751			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.61384		5.00000	101.60005			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.68801		4.00000	101.67688			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	110.91535		9.20000	110.88795			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.50724		100.00000	8.48617			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		10.08500	102.53756		10.08500	102.50970			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	6.83869		100.00000	6.82213			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond		100.00000	86.90476		100.00000	86.69834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA407	On 11/02/2014	Spot Bond	5.80000		94.51796		5.80000	94.51796			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.80000		99.93648		5.80000	99.92061			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.80000		99.82551		5.80000	99.80968			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.80000		99.71479		5.80000	99.69899			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.90000		99.59752		5.90000	99.58148			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.90000		99.26193		5.90000	99.24600			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.90000		99.15056		5.90000	99.13468			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	6.00000		99.02333		6.00000	99.00722			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	6.00000		98.91063		6.00000	98.89455			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	6.00000		98.79818		6.00000	98.78214			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	6.00000		98.68599		6.00000	98.66998			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	100.00000		80.75221		100.00000	80.57395		5,280,000,000,000,000.00	52,800,000,000	39,400,000,000.00	
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.74621		102.09900		11.74621	102.06617			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.74621		99.98949		11.74621	99.95735			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.38274		6.50000	102.36475			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	100.00000		54.65196		100.00000	54.51356			0.00	0	13,000,000,000.00
ING60U	On 28/02/2014	Spot Bond	100.00000		107.88688		100.00000	107.60296			0.00	0	0.00
ING89	On 31/12/2014	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	100.00000			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000		87.11217		100.00000	86.90476			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPF02	On 13/04/2016	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
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		9.09500	102.18193		9.09500	102.15696			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		7.56500	108.07680		7.56500	108.05461			0.00	0	1,300,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		9.32000	105.12053		9.32000	105.09407			0.00	0	640,400,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		9.26500	103.13135		9.26500	103.10569			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.65000	93.93579		3.65000	93.92641			0.00	0	600,000,000.00
IV019	On 31/03/2028	Spot Bond		4.18000	93.50292		4.18000	93.48912			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		4.15000	87.45512		4.15000	87.44222			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		4.15000	87.38221		4.15000	87.36933			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.47000	108.01755		12.47000	107.98146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.18000		92.51061		4.18000	92.49696			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.80000		94.51796		5.80000	99.98411			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.80000		99.90475		5.80000	99.88889			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.80000		99.79385		5.80000	99.77803			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.80000		99.68320		5.80000	99.66741			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.90000		99.56546		5.90000	99.54944			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.90000		99.23008		5.90000	99.21417			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.90000		99.11879		5.90000	99.10291			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	6.00000		98.99110		6.00000	98.97500			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	6.00000		98.87847		6.00000	98.86241			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	6.00000		98.65398		6.00000	98.63799			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	100.00000			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
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		54.44915	100.00000	54.31280				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		98.59190	100.00000	98.34103				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		99.45946	100.00000	98.92473				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		57.47539	100.00000	57.33306				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		16.49477	100.00000	16.45481				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		51.20000	100.00000	63.84496				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		65.51427	100.00000	65.35557				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		56.43266	100.00000	56.29291				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		55.14021	100.00000	55.03560				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		55.84004	100.00000	55.70021				0.00	0	0.00

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		50.96904	100.00000	50.80455				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	9.06000		138.37624	9.06000	138.34237				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.42000		94.90741	9.42000	94.88328			188,400,000,000.00	20,000,000	215,100,000.00	
LGL03	On 03/04/2018	Spot Bond	9.57000		67.96001	9.57000	67.94256			0.00	0	0.00	
LGL04	On 14/08/2020	Spot Bond	10.03000		95.94095	10.03000	95.91543			0.00	0	35,200,000.00	
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
LHL02	On 13/12/2015	Spot Bond	11.33500		100.79662	11.33500	100.76608			23,576,800,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
MAQ045	On 02/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
MAQ046	On 23/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
MAQ047	On 15/05/2014	Spot Bond	100.00000		80.21978	100.00000	80.04386			0.00	0	0.00	
MAQ07U	On 11/04/2014	Spot Bond	100.00000		86.69834	100.00000	86.49289			0.00	0	0.00	
MAQ08U	On 11/12/2014	Spot Bond	100.00000		56.56895	100.00000	56.46162			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ09U	On 14/11/2014	Spot Bond	100.00000		51.20000	100.00000	63.84496				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000		50.00004	100.00000	50.00002				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		59.96104	100.00000	59.81090				0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000		86.08491	100.00000	100.00000				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBC023	On 14/05/2014	Spot Bond	100.00000		80.39648	100.00000	100.00000				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	84,000,000	28,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	1,600,000,000	400,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	2,200,000,000	2,200,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		99.18478	100.00000	98.91599				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		89.59189	100.00000	89.37959				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		60.34803	100.00000	60.15544				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		54.74136	100.00000	54.60429				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		15.34461	100.00000	15.30661				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		37.46243	100.00000	37.36966				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond		9.32000	101.83229		9.32000	101.80681			0.00	0	157,900,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	82,500,000	27,500,000.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.65500	102.94648		8.65500	102.92252			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.39000	100.82117		9.39000	100.79562			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		10.18500	100.15126		10.18500	100.12377			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.88000	103.41880		6.88000	103.39959		15,961,600,000,000.00	2,320,000,000	1,160,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		10.23000	101.67123		10.23000	101.64271			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		8.08500	104.16190		8.08500	104.13909		9,346,260,000,000.00	1,156,000,000	5,338,000,000.00	
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.58000	99.60959		9.58000	99.58398			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	10.11713		100.00000	10.09207			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		9.28000	99.53707		9.28000	99.51227		272,832,000,000.00	29,400,000	135,300,000.00	
MTN02	On 13/07/2014	Spot Bond		7.98500	101.77743		7.98500	101.75587		159,700,000,000.00	20,000,000	1,500,000.00	
MTN03	On 13/07/2015	Spot Bond		8.18500	102.35073		8.18500	102.32806		14,078,200,000,000.00	1,720,000,000	970,000,000.00	
MTN04	On 13/07/2017	Spot Bond		9.22000	103.49176		9.22000	103.46600			0.00	0	88,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A211		On 14/08/2020	Spot Bond		100.89771	5.88641	100.89771	5.80348			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond		100.61875	5.96593	100.61875	5.88208			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	24,300,000	8,100,000.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	84,000,000	28,000,000.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.37779	100.00000	0.30150			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.37779	100.00000	0.30150			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		9.53500	94.50269	9.53500	94.47838			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		8.03500	97.92235	8.03500	97.90104			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond		9.75000	97.84562	9.75000	97.81990			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	200,000,000.00
NBK17B		On 28/11/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond		7.78500	108.45381		7.78500	108.43094			0.00	0	707,800,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		9.22000	114.23882		9.22000	114.21037			0.00	0	90,600,000.00
NBK4	On 28/10/2024	Spot Bond		11.23500	32.00023		11.23500	31.99089			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		8.18500	104.75993		8.18500	104.73684			0.00	0	2,550,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		7.80000	107.51690		7.80000	107.49411			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.53500	105.26485		8.53500	105.24055			0.00	0	124,200,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
NCLN65	On 25/01/2016	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
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	1,000,000,000	500,000,000.00
NCLN83	On 20/03/2024	Spot Bond	10.40500		102.32671		10.40500	102.24560			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	100.00000		7.78137		100.00000	7.74413			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.49000		100.36244		10.49000	100.27171			0.00	0	0.00
NCLN86	On 20/03/2024	Spot Bond	100.00000		7.86292		100.00000	7.82528			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	9.03500		106.52870		9.03500	106.50270			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.67000		111.83798		12.67000	111.80003			0.00	0	0.00
NEDH1B	On 20/11/2018	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
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.61000		159.47274		2.61000	159.45596			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.28000		100.86541		9.28000	100.84013			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.91000		104.73887		9.91000	104.71101			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	115,500,000	38,500,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.11000		104.77139		10.11000	104.74296			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.31000		104.80400		10.31000	104.77502			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.53500		109.55379		7.53500	109.53152			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	9.06000		114.70478		9.06000	114.67686		5,798,400,000,000.00	640,000,000	820,000,000.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	9.44000	119.98655		9.44000	119.95598			9,440,000,000,000.00	1,000,000,000	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.50500	162.05471		2.50500	162.03811			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.74000	121.97985		9.74000	121.94799			6,038,800,000,000.00	620,000,000	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.66246		100.00000	18.61725			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	27.47658		100.00000	27.40853			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.31500	105.19596		7.31500	105.17520			0.00	0	133,400,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	13.90126		100.00000	13.86645			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	42.44893		100.00000	42.34381			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	100.00000	83.11220		100.00000	80.57395			5,850,000,000,000,000.00	58,500,000,000	35,000,000,000.00
PPC001	On 28/03/2016	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
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	54,300,000	18,100,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.08500		109.23678		7.08500	109.21577			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.73500		96.23020		6.73500	96.21259			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.48000		37.37871		8.48000	37.37018			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.10000		115.06178		7.12500	115.00040		7,102,449,174,460,000.00	17,246,362,600	38,577,141,400.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	7.08500	115.08527	7.08500	115.06313					0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.98500	89.71905	6.98500	89.70203					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	7.08500	120.54041	7.08500	120.51723					0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.91500	83.91216	6.91500	83.89641					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.74000	114.99139	8.75000	114.88097				7,843,406,948,354,000.00	85,744,502,100	05,820,066,600.00	
R187P	On 21/12/2026	Spot Bond	8.40000	34.74073	8.40000	34.73287					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.32000	32.33866	8.32000	32.33142					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	2.10000	268.11222	2.10000	268.08772				91,543,284,000,000.00	43,592,040,000	30,704,315,200.00	
R201	On 21/12/2014	Spot Bond	6.39000	103.22798	6.41000	103.19352				1,851,822,000,000,000.00	89,800,000,000	02,165,000,000.00	
R202	On 07/12/2033	Spot Bond	2.30000	205.93512	2.33000	205.00620				271,429,118,000,000.00	18,012,660,000	60,855,691,900.00	
R2023	On 28/02/2023	Spot Bond	8.56000	98.54276	8.58500	98.36998				7,158,459,216,000,000.00	36,268,600,000	26,200,800,000.00	
R203	On 15/09/2017	Spot Bond	7.75500	104.97547	7.78000	104.87576				5,671,502,925,000,000.00	31,335,000,000	14,840,159,800.00	
R2030	On 31/01/2030	Spot Bond	9.12000	90.98053	9.12000	90.95812				4,668,710,400,000,000.00	11,920,000,000	80,679,200,000.00	
R2037	On 31/01/2037	Spot Bond	9.25500	93.18600	9.25500	93.16271				4,496,079,000,000,000.00	85,800,000,000	63,200,000,000.00	
R204	On 21/12/2018	Spot Bond	8.02500	101.09343	8.04500	100.99254				0,572,573,736,380,000.00	17,454,671,200	19,743,306,000.00	
R2048	On 28/02/2048	Spot Bond	9.35000	97.89838	9.35000	97.87368				3,043,144,500,000,000.00	25,470,000,000	57,201,700,000.00	
R207	On 15/01/2020	Spot Bond	8.27500	95.87035	8.30000	95.73714				2,154,481,859,000,000.00	68,819,560,000	57,167,361,800.00	
R208	On 31/03/2021	Spot Bond	8.41500	93.74033	8.44500	93.56961				6,608,113,355,992,500.00	85,277,879,500	08,690,414,900.00	
R209	On 31/03/2036	Spot Bond	9.25000	74.29367	9.26500	74.16666				2,346,107,482,200,000.00	34,714,322,400	09,117,740,600.00	
R210	On 31/03/2028	Spot Bond	2.28000	156.27284	2.28000	156.25780				86,189,700,000,000.00	37,802,500,000	21,416,483,300.00	
R211	On 31/01/2017	Spot Bond	0.95000	126.07037	1.00000	125.88255				16,530,000,000,000.00	17,400,000,000	30,897,841,000.00	
R212	On 31/01/2022	Spot Bond	1.99000	127.07644	1.99000	127.06518				312,703,426,000,000.00	57,137,400,000	99,957,710,700.00	
R213	On 28/02/2031	Spot Bond	9.16000	84.76912	9.19000	84.52763				6,105,064,393,360,000.00	66,491,746,000	73,993,038,400.00	
R214	On 28/02/2041	Spot Bond	9.27000	75.69022	9.27000	75.67127				6,253,382,556,000,000.00	74,582,800,000	70,265,439,200.00	
R225C	On 15/03/2014	Spot Bond	6.22500	99.50785	6.22500	99.49096					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R226C	On 15/09/2014	Spot Bond	6.33500	96.44667	6.33500	96.43005			0.00		0	0.00	
R227C	On 15/03/2015	Spot Bond	7.14500	92.69762	7.14500	92.67965			0.00		0	0.00	
R228C	On 15/09/2015	Spot Bond	6.98500	89.71905	6.98500	89.70203			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	6.90500	86.83088	6.90500	86.81460			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.91500	83.91216	6.91500	83.89641			0.00		0	0.00	
R325C	On 21/06/2014	Spot Bond	6.42000	97.81500	6.42000	97.79817			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	6.37000	94.81603	6.37000	94.79970			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	7.05500	91.07153	7.05500	91.05418			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.92500	88.17298	6.92500	88.15649			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.90500	85.26087	6.90500	85.24497			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.96500	82.27943	6.96500	82.26396			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.69500	77.65734	7.69500	77.64124			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.74500	74.64174	7.74500	74.62616			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.97500	71.17073	7.97500	71.15544			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.95500	68.50548	7.95500	68.49080			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.93500	65.95273	7.93500	65.93864			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.92500	63.47161	7.92500	63.45806			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	8.19000	60.07295	8.19000	60.05971			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	8.17000	57.78573	8.17000	57.77302			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	8.28000	55.08843	8.28000	55.07615			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	8.25000	53.01818	8.25000	53.00641			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	8.22000	51.04046	8.22000	51.02917			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	8.19000	49.15069	8.19000	49.13985			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	8.15000	47.38709	8.15000	47.37670			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	8.11000	45.70437	8.11000	45.69439			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	8.60000		41.83647		8.60000	41.82679			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.56000		40.27892		8.56000	40.26965			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.52000		38.79427		8.52000	38.78538			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.48000		37.37871		8.48000	37.37018			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.44000		36.02866		8.44000	36.02047			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.40000		34.74073		8.40000	34.73287			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.36000		33.51173		8.36000	33.50419			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.32000		32.33866		8.32000	32.33142			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		12.64333		100.00000	12.61167			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		5.79138		100.00000	5.77704			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	50,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RES18	On 05/02/2018	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
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.55908		12.35000	102.52513			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.00791		100.00000	11.97785			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	81,000,000	27,000,000.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	27,600,000	9,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.73998	100.00000	1.73567				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.43860	100.00000	9.41522				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		21.72072	100.00000	21.66633				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.35133	100.00000	13.33497				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.28174	100.00000	19.23502				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.66000		104.72925	9.66000	104.70210				0.00	0	607,100,000.00
RW23	On 10/12/2023	Spot Bond	9.73500		90.61493	9.73500	90.59127				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.24000		84.53278	10.24000	84.50959				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.33500		108.46590	8.33500	108.44143				0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.77000		101.62064	9.77000	101.59402			52,758,000,000,000.00	5,400,000,000	1,350,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	400,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	100,000,000	2,530,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	20,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.18500		103.87193	8.18500	103.84891			1,882,550,000,000.00	230,000,000	4,249,500,000.00	
SBK9	On 10/04/2018	Spot Bond	9.57000		98.97797	9.57000	98.95256				0.00	0	397,300,000.00
SBK11	On 09/04/2014	Spot Bond	2.60000		136.88007	2.60000	136.86570				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.54500		112.83101	8.54500	112.80493				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.40500		113.04440	8.40500	113.01869				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.33500		113.15131	8.33500	113.12578				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN33		On 15/09/2017	Spot Bond	9.12000	100.84425	9.12000	100.81940			0.00	0	0.00
SBN34		On 15/09/2015	Spot Bond	8.48000	112.93001	8.48000	112.90410			0.00	0	0.00
SBN35		On 15/09/2015	Spot Bond	8.44500	112.98337	8.44500	112.95755			0.00	0	0.00
SBN45		On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBN49		On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBN50		On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBN51		On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS13		On 22/09/2017	Spot Bond	8.77000	103.94361	8.77000	103.91896			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	10.01000	102.32696	10.01000	102.29951			0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	10.31000	100.70910	10.31000	100.68113			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	9.46000	99.57771	9.46000	99.55228			378,400,000,000.00	40,000,000	216,800,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	8.17780	100.00000	8.13646			0.00	0	0.00
SBS3		On 25/05/2026	Spot Bond	9.36000	93.45010	9.36000	93.42648			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	10.06000	94.38053	10.06000	94.35495			0.00	0	43,100,000.00
SBS9		On 07/07/2016	Spot Bond	8.26500	107.91019	8.26500	107.88605			0.00	0	67,400,000.00
SBSI11		On 07/12/2023	Spot Bond	2.63000	125.71334	2.63000	125.70431			0.00	0	0.00
SBSI12		On 31/01/2017	Spot Bond	1.70000	102.39720	1.70000	102.39241			0.00	0	0.00
SCM107		On 15/09/2017	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
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		9.99248	100.00000	9.96774				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.21415	0.00000	156.20884				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		108.23869	2.27000	108.22826				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.38274	6.50000	102.36475				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.75000		98.29450	9.75000	98.26880				0.00	0	38,400,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.60799	100.00000	10.58229				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.38500		107.57447	8.38500	107.55045			33,932,418,000,000.00	4,046,800,000	2,023,400,000.00	
SLI3	On 15/08/2023	Spot Bond	9.57000		94.62550	9.57000	94.60147				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	9.07000		100.99188	9.07000	100.96712			112,921,500,000,000.00	12,450,000,000	4,790,000,000.00	
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	164,100,000	54,700,000.00
SPDA2	On 21/08/2016	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
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.82000		102.94747		8.82000	102.92307			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	10.04000		93.71411		10.04000	93.68889			200,800,000,000.00	20,000,000	2,540,500,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.96800		86.38664		9.96800	86.36356			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	10.03000		86.10864		10.03000	86.08550			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.61000		102.22524		7.61000	102.20427			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.49000		90.62249		9.49000	90.59928			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.90000		101.49588		8.90000	101.47146			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.98500		113.68806		7.98500	113.66347			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.90000		99.10729		2.90000	99.09604			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.92000		97.63192		8.92000	97.60851			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	10.08000		104.54842		10.08000	104.52017			0.00	0	0.00
SSN018	On 02/09/2016	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
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.32000		76.61341		10.32000	76.57563			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	100.00000		80.57395		100.00000	80.39648		1,100,000,000,000,000.00	11,000,000,000	42,000,000,000.00	
SY1051	On 14/05/2014	Spot Bond	100.00000		80.39648		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ18	On 30/09/2015	Spot Bond		7.54500	112.12377		7.54500	112.10095			4,225,200,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		9.26000	101.54097		9.26000	101.51572			75,932,000,000,000.00	8,200,000,000	4,100,000,000.00
T018	On 15/07/2014	Spot Bond		100.00000	74.53852		100.00000	74.39434			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	56.76435		100.00000	56.62379			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	21.29753		100.00000	21.24594			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		7.17000	107.33313		7.17000	107.31219			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		8.33500	101.19598		8.33500	101.17315			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.57451		7.83000	100.55317			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	78.58640		7.16000	78.57113			0.00	0	0.00
TH10B1	On 18/10/2038	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
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.63936		8.73000	100.61560			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.44000	88.51501		9.44000	88.49207			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.17314		101.06155	6.15771			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	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
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.83500	106.92729		8.83500	106.90189			176,700,000,000.00	20,000,000	1,016,000,000.00
TL20	On 22/02/2020	Spot Bond	8.40500	88.85994		8.40500	88.84029			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.63000	104.27547		8.63000	104.25113			98,986,100,000,000.00	11,470,000,000	6,077,400,000.00
TN20	On 17/09/2020	Spot Bond	9.56000	108.85007		9.56000	108.82199			422,743,200,000,000.00	44,220,000,000	25,780,000,000.00
TN23	On 06/11/2023	Spot Bond	9.66500	110.00501		9.66500	109.97635			341,464,450,000,000.00	35,330,000,000	9,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.81000	102.50695		9.81000	102.48028			253,490,400,000,000.00	25,840,000,000	14,830,000,000.00
TN27	On 14/11/2027	Spot Bond	9.81000	95.44585		9.81000	95.42060			141,607,350,000,000.00	14,435,000,000	8,073,534,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	310,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	1,502,456,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	1,000,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.41580		10.00000	100.38604			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.40543		9.75000	100.37641			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.40833		100.00000	10.37861			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP157	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	87.87012		100.00000	87.66481			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond		100.00000	95.88251		100.00000	95.63792			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.76000	109.57577		9.76000	109.54693			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		10.06000	104.68556		10.06000	104.65719			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE02	On 08/05/2016	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
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.44500		113.06210		7.44500	113.03927			145,922,000,000,000.00	19,600,000,000	9,816,400,000.00
WS05	On 01/08/2018	Spot Bond	1.48000		231.75312		1.48000	231.73579			8,880,000,000,000.00	6,000,000,000	3,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.38500		103.86437		7.38500	103.84356			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.22500		104.10867		8.22500	104.08549			144,760,000,000,000.00	17,600,000,000	8,825,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.52500		103.90379		8.52500	103.87983			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.85500		102.60291		8.85500	102.57835			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.90000		102.44298		8.90000	102.41834			44,500,000,000,000.00	5,000,000,000	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	7.03500		90.92669		7.03500	90.90932			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.39000		99.21835		6.39000	99.20112			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.40000		97.67088		6.40000	97.65416			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.96500		89.16026		6.96500	89.14349			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.38000		95.15926		6.38000	95.14275			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.03500		90.90932		7.03500	90.89196			31,657,500,000,000.00	4,500,000,000	1,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.91500		64.63807		7.91500	64.62421			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		31.22012		100.00000	31.16089			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		16.52520		100.00000	16.49385			0.00	0	0.00

**Total for j-Bonds :** 1.65e+017 32,307,511,800 92 640 995 600.00

**Grand Total:** 1.65e+017 32,307,603,503 92 644 640 631.00