



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 14/02/2014

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	10.90220	10.90220		11.06230	11.06230		11.67	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Call	6.98540	0.00699	52.63570	0.05264	6.985	14.16	0	2,500.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Put	184.78540	0.18479	70.33570	0.07034	184.785	14.16	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.15	Call	3.20400	0.00320	30.25070	0.03025	3.204	15.13	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.15	Put	251.00400	0.25100	117.95070	0.11795	251.004	15.13	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Call	1.48660	0.00149	16.81720	0.01682	1.487	16.09	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Put	319.28660	0.31929	174.51720	0.17452	319.287	16.09	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Call	0.06760	0.00007	1.05350	0.00105	0.068	20.58	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Put	637.86760	0.63787	478.75350	0.47875	637.868	20.58	0	0.00
\$ / R	On 19/02/2014	Any day expiry			10.90230	10.90230	11.05760	11.05760		12.44	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	403.87980	0.40388	558.30080	0.55830	403.880	15.87	0	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	1.57980	0.00158	0.70080	0.00070	1.580	15.87	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.98	Call	35.15080	0.03515	124.58130	0.12458	35.151	13.11	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.98	Put	112.85080	0.11285	46.98130	0.04698	112.851	13.11	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	29.91010	0.02991	111.36270	0.11136	29.910	13.27	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	127.61010	0.12761	53.76270	0.05376	127.610	13.27	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Call	2.04010	0.00204	16.64310	0.01664	2.040	15.78	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put	399.74010	0.39974	259.04310	0.25904	399.740	15.78	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.91200	10.91200	11.06910	11.06910		12.97	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,612.00000	2.61200	2,769.10000	2.76910	2,612.000	24.48	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.48	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	912.22690	0.91223	1,069.32530	1.06933	912.227	17.05	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	0.22690	0.00023	0.22530	0.00023	0.227	17.05	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	355.45530	0.35546	503.66080	0.50366	355.455	13.94	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	13.45530	0.01346	4.56080	0.00456	13.455	13.94	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	346.44350	0.34644	494.08240	0.49408	346.443	13.91	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	14.44350	0.01444	4.98240	0.00498	14.443	13.91	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	337.49330	0.33749	484.53710	0.48454	337.493	13.88	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	15.49330	0.01549	5.43710	0.00544	15.493	13.88	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Call	169.57490	0.16957	295.93670	0.29594	169.575	13.26	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Put	57.57490	0.05757	26.83670	0.02684	57.575	13.26	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Call	3.77860	0.00378	13.29870	0.01330	3.779	17.37	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Put	681.77860	0.68178	534.19870	0.53420	681.779	17.37	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.91370	10.91370	11.07080	11.07080		13.11	0	10,070.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	305.98460		0.30598		449.13050	0.44913	305.985	13.68	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	22.28460		0.02228		8.33050	0.00833	22.285	13.68	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.91540		10.91540		11.07260	11.07260		13.24	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,825.40860		1.82541		1,982.60820	1.98261	1,825.409	24.66	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.00860		0.00001		0.00820	0.00001	0.009	24.66	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,815.40890		1.81541		1,972.60850	1.97261	1,815.409	24.58	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.00890		0.00001		0.00850	0.00001	0.009	24.58	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,805.40930		1.80541		1,962.60890	1.96261	1,805.409	24.49	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.00930		0.00001		0.00890	0.00001	0.009	24.49	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Call	33.70410		0.03370		76.98840	0.07699	33.704	15.25	0.00	0	1,500.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Put	328.30410		0.32830		214.38840	0.21439	328.304	15.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.94380		10.94380		11.10190	11.10190		13.53	824,823,262.20	75,369	1,540,811.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,243.80110		3.24380		3,401.90090	3.40190	3,243.801	27.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00110		0.00000		0.00090	0.00000	0.001	27.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,743.80240		2.74380		2,901.90300	2.90190	2,743.802	23.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.00240		0.00000		0.00300	0.00000	0.002	23.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,243.80500		2.24381		2,401.90780	2.40191	2,243.805	19.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.00500		0.00001		0.00780	0.00001	0.005	19.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,693.86650		1.69387		1,851.95660	1.85196	1,693.866	17.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.06650		0.00007		0.05660	0.00006	0.067	17.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,354.15740		1.35416		1,512.16240	1.51216	1,354.157	16.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	0.35740		0.00036		0.26240	0.00026	0.357	16.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,344.17540		1.34418		1,502.17440	1.50217	1,344.175	16.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.37540		0.00038		0.27440	0.00027	0.375	16.10	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,334.19420		1.33419		1,492.18700	1.49219	1,334.194	16.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	0.39420		0.00039		0.28700	0.00029	0.394	16.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,244.41180		1.24441		1,402.32990	1.40233	1,244.412	15.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.61180		0.00061		0.42990	0.00043	0.612	15.70	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,194.58000		1.19458		1,352.43780	1.35244	1,194.580	15.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.78000		0.00078		0.53780	0.00054	0.780	15.50	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,144.79340		1.14479		1,302.57250	1.30257	1,144.793	15.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.99340		0.00099		0.67250	0.00067	0.993	15.29	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,045.40150		1.04540		1,202.95030	1.20295	1,045.401	14.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	1.60150		0.00160		1.05030	0.00105	1.602	14.88	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	946.36270		0.94636		1,103.53700	1.10354	946.363	14.47	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	2.56270		0.00256		1.63700	0.00164	2.563	14.47	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	798.93660		0.79894		955.17430	0.95517	798.937	13.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	5.13660		0.00514		3.27430	0.00327	5.137	13.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	750.25540		0.75026		906.01030	0.90601	750.255	13.64	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	6.45540		0.00646		4.11030	0.00411	6.455	13.64	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	730.86990		0.73087		886.39910	0.88640	730.870	13.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	7.06990		0.00707		4.49910	0.00450	7.070	13.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	701.89760		0.70190		857.04900	0.85705	701.898	13.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	8.09760		0.00810		5.14900	0.00515	8.098	13.43	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	653.93640		0.65394		808.33600	0.80834	653.936	13.23	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	10.13640		0.01014		6.43600	0.00644	10.136	13.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	644.39890		0.64440		798.62780	0.79863	644.399	13.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	10.59890		0.01060		6.72780	0.00673	10.599	13.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	625.38530		0.62539		779.24950	0.77925	625.385	13.10	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	11.58530		0.01159		7.34950	0.00735	11.585	13.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	615.91080		0.61591		769.58050	0.76958	615.911	13.06	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	12.11080		0.01211		7.68050	0.00768	12.111	13.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	606.45850		0.60646		759.92570	0.75993	606.458	13.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	12.65850		0.01266		8.02570	0.00803	12.658	13.02	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	559.56860		0.55957		711.88300	0.71188	559.569	12.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	15.76860		0.01577		9.98300	0.00998	15.769	12.81	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	514.94090		0.51494		664.28430	0.66428	514.941	12.88	0.00	0	3,793.00

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	10.45	Put	21.14090	0.02114	12.38430	0.01238	21.141	12.88	0.00	0	1,750.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Call	471.66560	0.47167	617.21900	0.61722	471.666	12.94	0.00	0	2,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	27.86560	0.02787	15.31900	0.01532	27.866	12.94	0.00	0	2,600.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.55	Call	429.92590	0.42993	570.79070	0.57079	429.926	13.01	0.00	0	50.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.55	Put	36.12590	0.03613	18.89070	0.01889	36.126	13.01	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	389.90490	0.38990	526.74000	0.52674	389.905	13.07	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	46.10490	0.04610	24.84000	0.02484	46.105	13.07	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Call	382.12180	0.38212	518.09040	0.51809	382.122	13.08	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Put	48.32180	0.04832	26.19040	0.02619	48.322	13.08	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	351.77160	0.35177	484.06770	0.48407	351.772	13.14	0.00	0	406.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	57.97160	0.05797	32.16770	0.03217	57.972	13.14	0.00	0	3,350.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Call	329.86210	0.32986	459.19020	0.45919	329.862	13.18	0.00	0	11,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Put	66.06210	0.06606	37.29020	0.03729	66.062	13.18	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Call	315.67820	0.31568	442.92940	0.44293	315.678	13.20	0.00	0	24,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Put	71.87820	0.07188	41.02940	0.04103	71.878	13.20	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Call	281.74760	0.28175	403.48420	0.40348	281.748	13.27	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Put	87.94760	0.08795	51.58420	0.05158	87.948	13.27	0.00	0	2,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Call	250.07690	0.25008	365.88000	0.36588	250.077	13.33	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Put	106.27690	0.10628	63.98000	0.06398	106.277	13.33	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Call	226.40930	0.22641	337.20770	0.33721	226.409	13.38	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Put	122.60930	0.12261	75.30770	0.07531	122.609	13.38	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	220.72780	0.22073	330.24300	0.33024	220.728	13.40	0.00	0	1,700.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	126.92780	0.12693	78.34300	0.07834	126.928	13.40	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Call	193.72810	0.19373	296.67560	0.29668	193.728	13.46	0.00	0	100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Put	149.92810	0.14993	94.77560	0.09478	149.928	13.46	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Call	188.61140	0.18861	290.21810	0.29022	188.611	13.48	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Put	154.81140	0.15481	98.31810	0.09832	154.811	13.48	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.94	Call	173.82070	0.17382	271.36640	0.27137	173.821	13.51	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.94	Put	170.02070	0.17002	109.46640	0.10947	170.021	13.51	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	149.03210	0.14903	236.03610	0.23604	149.032	13.77	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	205.23210	0.20523	134.13610	0.13414	205.232	13.77	0.00	0	1,300.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.04	Call	134.55920	0.13456	214.25460	0.21425	134.559	13.97	0.00	0	6,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.04	Put	230.75920	0.23076	152.35460	0.15235	230.759	13.97	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	115.25490	0.11525	184.23810	0.18424	115.255	14.27	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	271.45490	0.27145	182.33810	0.18234	271.455	14.27	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	101.18490	0.10118	163.71390	0.16371	101.185	14.52	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	307.38490	0.30738	211.81390	0.21181	307.385	14.52	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Call	88.76930	0.08877	145.24630	0.14525	88.769	14.76	0.00	0	2,900.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.20	Put	344.96930	0.34497	243.34630	0.24335	344.969	14.76	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	77.84150	0.07784	128.69310	0.12869	77.841	15.01	0.00	0	1,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	384.04150	0.38404	276.79310	0.27679	384.042	15.01	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	40.43140	0.04043	69.50680	0.06951	40.431	16.25	0.00	0	2,350.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	596.63140	0.59663	467.60680	0.46761	596.631	16.25	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	22.30330	0.02230	38.06690	0.03807	22.303	17.66	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	828.50330	0.82850	686.16690	0.68617	828.503	17.66	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	12.90640	0.01291	21.89460	0.02189	12.906	19.07	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	1,069.10640	1.06911	919.99460	0.91999	1,069.106	19.07	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	7.37940	0.00738	12.98950	0.01299	7.379	20.27	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	1,313.57940	1.31358	1,161.08950	1.16109	1,313.579	20.27	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	4.32040	0.00432	7.64890	0.00765	4.320	21.40	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	1,560.52040	1.56052	1,405.74890	1.40575	1,560.520	21.40	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Call	3.19460	0.00319	5.66330	0.00566	3.195	22.08	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.65	Put	1,709.39460	1.70939	1,553.76330	1.55376	1,709.395	22.08	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	2.89830	0.00290	5.13870	0.00514	2.898	22.31	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Put	1,759.09830	1.75910	1,603.23870	1.60324	1,759.098	22.31	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	2.18540	0.00219	3.87350	0.00387	2.185	22.99	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	1,908.38540	1.90839	1,751.97350	1.75197	1,908.385	22.99	0.00	0	0.00

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	13.00	Call	1.67210	0.00167	2.95970	0.00296	1.672	23.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,057.87210	2.05787	1,901.05970	1.90106	2,057.872	23.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	0.02750	0.00003	0.06300	0.00006	0.028	24.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,306.22750	3.30623	3,148.16300	3.14816	3,306.228	24.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	0.01000	0.00001	0.02370	0.00002	0.010	24.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,556.21000	3.55621	3,398.12370	3.39812	3,556.210	24.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.00020	0.00000	0.00070	0.00000	0.000	24.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,406.20020	4.40620	4,248.10070	4.24810	4,406.200	24.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.00000	0.00000	0.00010	0.00000	0.000	24.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,756.20000	4.75620	4,598.10010	4.59810	4,756.200	24.75	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.94710	10.94710	11.10540	11.10540		13.62	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,857.14910	1.85715	2,015.44540	2.01545	1,857.149	18.23	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.04910	0.00005	0.04540	0.00005	0.049	18.23	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,847.15140	1.84715	2,005.44730	2.00545	1,847.151	18.19	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.05140	0.00005	0.04730	0.00005	0.051	18.19	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,837.15380	1.83715	1,995.44930	1.99545	1,837.154	18.15	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.05380	0.00005	0.04930	0.00005	0.054	18.15	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.95960	10.95960	11.11770	11.11770		13.67	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,659.61350	2.65961	2,817.71220	2.81771	2,659.613	22.27	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.01350	0.00001	0.01220	0.00001	0.014	22.27	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	866.63180	0.86663	1,021.56330	1.02156	866.632	13.79	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	7.03180	0.00703	3.86330	0.00386	7.032	13.79	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry			10.96140	10.96140	11.11950	11.11950		13.70	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Call	287.35950	0.28736	401.47050	0.40147	287.360	13.49	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	125.95950	0.12596	81.97050	0.08197	125.960	13.49	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	37.48190	0.03748	58.75500	0.05875	37.482	17.36	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Put	826.08190	0.82608	689.25500	0.68925	826.082	17.36	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.01310	11.01310	11.17090	11.17090		13.98	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,713.20070	2.71320	2,870.99580	2.87100	2,713.201	19.52	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.10070	0.00010	0.09580	0.00010	0.101	19.52	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,084.25140	1.08425	1,239.33380	1.23933	1,084.251	13.68	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	11.15140	0.01115	8.43380	0.00843	11.151	13.68	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Call	380.03480	0.38003	491.51330	0.49151	380.035	13.63	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	166.93480	0.16693	120.61330	0.12061	166.935	13.63	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	62.69840	0.06270	86.10500	0.08611	62.698	17.92	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Put	1,049.59840	1.04960	915.20500	0.91520	1,049.598	17.92	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.07100	11.07100	11.23030	11.23030		14.22	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,153.50600	1.15351	1,308.66490	1.30866	1,153.506	13.72	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	22.50600	0.02251	18.36490	0.01836	22.506	13.72	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,144.04150	1.14404	1,299.08970	1.29909	1,144.041	13.69	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	23.04150	0.02304	18.78970	0.01879	23.042	13.69	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,134.71600	1.13472	1,289.52390	1.28952	1,134.716	13.68	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	23.71600	0.02372	19.22390	0.01922	23.716	13.68	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.07290	11.07290	11.23230	11.23230		14.25	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,773.40510	2.77341	2,932.79500	2.93279	2,773.405	18.77	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.50510	0.00051	0.49500	0.00050	0.505	18.77	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	972.85780	0.97286	1,121.74160	1.12174	972.858	13.53	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	39.95780	0.03996	29.44160	0.02944	39.958	13.53	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry			11.07480	11.07480	11.23430	11.23430		14.27	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Call	475.74270	0.47574	586.47280	0.58647	475.743	13.80	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	200.94270	0.20094	152.17280	0.15217	200.943	13.80	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	94.96440	0.09496	121.70960	0.12171	94.964	18.30	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Put	1,220.16440	1.22016	1,087.40960	1.08741	1,220.164	18.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.10520	11.10520	11.26600	11.26600		14.51	95,604,666.80	8,609	188,507.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,105.67160	3.10567	3,266.44210	3.26644	3,105.672	19.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.47160	0.00047	0.44210	0.00044	0.472	19.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,656.40500	2.65640	2,817.08290	2.81708	2,656.405	18.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	1.20500		0.00121		1.08290	0.00108	1.205	18.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,466.97990		2.46698	2,627.57140	2.62757		2,466.980	17.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	1.77990		0.00178	1.57140	0.00157		1.780	17.38	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,357.42810		2.35743	2,517.94730	2.51795		2,357.428	17.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	2.22810		0.00223	1.94730	0.00195		2.228	17.03	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,327.56860		2.32757	2,488.06440	2.48806		2,327.569	16.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	2.36860		0.00237	2.06440	0.00206		2.369	16.93	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,307.66700		2.30767	2,468.14620	2.46815		2,307.667	16.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	2.46700		0.00247	2.14620	0.00215		2.467	16.87	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,109.02260		2.10902	2,269.16330	2.26916		2,109.023	16.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	3.82260		0.00382	3.16330	0.00316		3.823	16.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,911.26620		1.91127	2,071.02480	2.07102		1,911.266	15.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	6.06620		0.00607	5.02480	0.00502		6.066	15.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,529.71210		1.52971	1,688.00370	1.68800		1,529.712	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	14.51210		0.01451	12.00370	0.01200		14.512	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,520.03290		1.52003	1,678.26800	1.67827		1,520.033	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	14.83290		0.01483	12.26800	0.01227		14.833	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,510.36050		1.51036	1,668.53790	1.66854		1,510.360	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	15.16050		0.01516	12.53790	0.01254		15.160	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,375.72620		1.37573	1,532.95120	1.53295		1,375.726	14.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	20.52620		0.02053	16.95120	0.01695		20.526	14.38	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Call	1,347.08790		1.34709	1,504.06990	1.50407		1,347.088	14.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	21.88790		0.02189	18.06990	0.01807		21.888	14.30	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,328.04290		1.32804	1,484.85370	1.48485		1,328.043	14.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	22.84290		0.02284	18.85370	0.01885		22.843	14.25	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,167.89240		1.16789	1,322.92110	1.32292		1,167.892	13.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	32.69240		0.03269	26.92110	0.02692		32.692	13.81	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,139.99790		1.14000	1,294.64230	1.29464		1,139.998	13.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	34.79790		0.03480	28.64230	0.02864		34.798	13.74	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,130.91990		1.13092	1,285.23840	1.28524		1,130.920	13.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	35.71990		0.03572	29.23840	0.02924		35.720	13.73	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	1,023.64640		1.02365	1,173.34570	1.17335		1,023.646	13.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	48.44640		0.04845	37.34570	0.03735		48.446	13.66	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Call	1,006.08990		1.00609	1,154.88880	1.15489		1,006.090	13.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	50.88990		0.05089	38.88880	0.03889		50.890	13.64	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	717.37070		0.71737	854.56660	0.85457		717.371	13.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	112.17070		0.11217	88.56660	0.08857		112.171	13.43	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Call	665.60510		0.66561	798.75050	0.79875		665.605	13.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	130.40510		0.13041	102.75050	0.10275		130.405	13.44	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Call	625.26560		0.62527	752.23250	0.75223		625.266	13.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	150.06560		0.15007	116.23250	0.11623		150.066	13.56	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Call	618.71370		0.61871	744.60260	0.74460		618.714	13.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Put	153.51370		0.15351	118.60260	0.11860		153.514	13.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	612.20840		0.61221	737.00880	0.73701		612.208	13.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	157.00840		0.15701	121.00880	0.12101		157.008	13.60	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	520.51550		0.52052	633.05690	0.63306		520.516	13.90	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	215.31550		0.21532	167.05690	0.16706		215.315	13.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Call	465.48020		0.46548	571.21820	0.57122		465.480	14.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	260.28020		0.26028	205.21820	0.20522		260.280	14.11	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	415.21220		0.41521	514.08510	0.51409		415.212	14.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	310.01220		0.31001	248.08510	0.24809		310.012	14.31	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	361.53740		0.36154	0.00000	0.00000		361.537	14.58	723,074.80	2,000	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Put	376.33740		0.37634	0.00000	0.00000		376.337	14.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	357.59790		0.35760	0.00000	0.00000		357.598	14.61	715,195.80	2,000	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Put	382.39790		0.38240	0.00000	0.00000		382.398	14.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.16	Call	346.03880		0.34604	432.26170	0.43226		346.039	14.71	69,207.76	200	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.16	Put	400.83880		0.40084	326.26170	0.32626		400.839	14.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014		Foreign Exchange Future	11.18	Call	338.54220	0.33854	0.00000	0.00000	338.542	14.77	677,084.40	2,000	2,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.18	Put	413.34220	0.41334	0.00000	0.00000	413.342	14.77	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.20	Call	331.21120	0.33121	413.59690	0.41360	331.211	14.83	0.00	0	15,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.20	Put	426.01120	0.42601	347.59690	0.34760	426.011	14.83	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.36	Call	278.18550	0.27819	348.56750	0.34857	278.185	15.35	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.36	Put	532.98550	0.53299	442.56750	0.44257	532.986	15.35	106,597.10	200	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.50	Call	239.18690	0.23919	301.04220	0.30104	239.187	15.79	0.00	0	10,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.50	Put	633.98690	0.63399	535.04220	0.53504	633.987	15.79	0.00	0	300.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.60	Call	215.01130	0.21501	271.29340	0.27129	215.011	16.11	0.00	0	250.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.60	Put	709.81130	0.70981	605.29340	0.60529	709.811	16.11	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Call	158.59410	0.15859	200.16760	0.20017	158.594	17.12	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Put	953.39410	0.95339	834.16760	0.83417	953.394	17.12	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Call	143.92730	0.14393	181.67740	0.18168	143.927	17.46	0.00	0	41,682.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Put	1,038.72730	1.03873	915.67740	0.91568	1,038.727	17.46	0.00	0	300.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.05	Call	137.22160	0.13722	173.19950	0.17320	137.222	17.63	0.00	0	21,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.05	Put	1,082.02160	1.08202	957.19950	0.95720	1,082.022	17.63	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Call	119.33290	0.11933	150.49270	0.15049	119.333	18.14	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Put	1,214.13290	1.21413	1,084.49270	1.08449	1,214.133	18.14	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Call	115.04040	0.11504	145.06500	0.14507	115.040	18.28	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Put	1,249.84040	1.24984	1,119.06500	1.11906	1,249.840	18.28	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Call	91.49480	0.09149	115.10860	0.11511	91.495	19.15	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Put	1,486.29480	1.48629	1,349.10860	1.34911	1,486.295	19.15	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Call	66.38610	0.06639	82.81880	0.08282	66.386	20.49	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Put	1,861.18610	1.86119	1,716.81880	1.71682	1,861.186	20.49	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.30	Call	50.02170	0.05002	61.69950	0.06170	50.022	21.83	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.30	Put	2,244.82170	2.24482	2,095.69950	2.09570	2,244.822	21.83	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.65	Call	47.38620	0.04739	52.47020	0.05247	47.386	23.85	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.65	Put	2,592.18620	2.59219	2,436.47020	2.43647	2,592.186	23.85	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	14.00	Call	45.98950	0.04599	50.09120	0.05009	45.989	25.86	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	14.00	Put	2,940.78950	2.94079	2,784.09120	2.78409	2,940.790	25.86	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry			11.11480	11.11480	11.27600	11.27600		14.51	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	8.78	Call	2,337.50500	2.33750	2,498.32350	2.49832	2,337.505	16.91	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	8.78	Put	2.70500	0.00271	2.32350	0.00232	2.705	16.91	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	10.13	Call	1,035.39940	1.03540	1,185.23630	1.18524	1,035.399	13.64	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	10.13	Put	50.59940	0.05060	39.23630	0.03924	50.599	13.64	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	12.24	Call	122.52620	0.12253	153.67280	0.15367	122.526	18.22	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry	12.24	Put	1,247.72620	1.24773	1,117.67280	1.11767	1,247.726	18.22	0.00	0	0.00
\$ / R	On	27/06/2014		Any day expiry			11.13190	11.13190	11.29380	11.29380		14.69	0.00	0	0.00
\$ / R	On	27/06/2014		Any day expiry	8.30	Call	2,833.17080	2.83317	2,994.94200	2.99494	2,833.171	18.27	0.00	0	0.00
\$ / R	On	27/06/2014		Any day expiry	8.30	Put	1.27080	0.00127	1.14200	0.00114	1.271	18.27	0.00	0	4,700.00
\$ / R	On	27/06/2014		Any day expiry	10.82	Call	545.68870	0.54569	657.71860	0.65772	545.689	13.96	0.00	0	4,700.00
\$ / R	On	27/06/2014		Any day expiry	10.82	Put	233.78870	0.23379	183.91860	0.18392	233.789	13.96	0.00	0	0.00
\$ / R	On	30/06/2014		Any day expiry			11.13760	11.13760	11.29980	11.29980		14.67	0.00	0	0.00
\$ / R	On	30/06/2014		Any day expiry	10.80	Call	563.93940	0.56394	677.58890	0.67759	563.939	13.89	0.00	0	0.00
\$ / R	On	30/06/2014		Any day expiry	10.80	Put	226.33940	0.22634	177.78890	0.17779	226.339	13.89	0.00	0	500.00
\$ / R	On	30/06/2014		Any day expiry	12.40	Call	123.28350	0.12328	153.11750	0.15312	123.284	18.61	0.00	0	500.00
\$ / R	On	30/06/2014		Any day expiry	12.40	Put	1,385.68350	1.38568	1,253.31750	1.25332	1,385.684	18.61	0.00	0	0.00
\$ / R	On	28/07/2014		Any day expiry			11.19080	11.19080	11.35530	11.35530		14.82	0.00	0	0.00
\$ / R	On	28/07/2014		Any day expiry	8.30	Call	2,893.16160	2.89316	3,057.37350	3.05737	2,893.162	17.88	0.00	0	0.00
\$ / R	On	28/07/2014		Any day expiry	8.30	Put	2.36160	0.00236	2.07350	0.00207	2.362	17.88	0.00	0	4,700.00
\$ / R	On	28/07/2014		Any day expiry	10.82	Call	622.11150	0.62211	736.99910	0.73700	622.112	13.95	0.00	0	4,700.00
\$ / R	On	28/07/2014		Any day expiry	10.82	Put	251.31150	0.25131	201.69910	0.20170	251.312	13.95	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry			11.19270	11.19270	11.35730	11.35730		14.83	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry	10.80	Call	636.07850	0.63608	752.29310	0.75229	636.078	13.91	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry	10.80	Put	243.37850	0.24338	194.99310	0.19499	243.378	13.91	0.00	0	500.00
\$ / R	On	29/07/2014		Any day expiry	11.10	Call	484.33150	0.48433	582.44240	0.58244	484.332	14.60	0.00	0	0.00
\$ / R	On	29/07/2014		Any day expiry	11.10	Put	391.63150	0.39163	325.14240	0.32514	391.632	14.60	0.00	0	201.00

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	29/07/2014	Any day expiry	12.09	Call	209.53560	0.20954		255.29020	0.25529	209.536	17.46	0.00	0	201.00
\$ / R	On	29/07/2014	Any day expiry	12.09	Put	1,106.83560	1.10684		987.99020	0.98799	1,106.836	17.46	0.00	0	0.00
\$ / R	On	29/07/2014	Any day expiry	12.62	Call	141.96810	0.14197		172.91340	0.17291	141.968	19.02	0.00	0	500.00
\$ / R	On	29/07/2014	Any day expiry	12.62	Put	1,569.26810	1.56927		1,435.61340	1.43561	1,569.268	19.02	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry			11.23910	11.23910		11.40580	11.40580		15.00	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	9.99	Call	1,314.24990	1.31425		1,472.13640	1.47214	1,314.250	14.10	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	9.99	Put	65.14990	0.06515		56.33640	0.05634	65.150	14.10	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.00	Call	1,305.23710	1.30524		1,462.98250	1.46298	1,305.237	14.07	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.00	Put	66.13710	0.06614		57.18250	0.05718	66.137	14.07	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Call	1,296.23950	1.29624		1,453.84160	1.45384	1,296.239	14.05	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Put	67.13950	0.06714		58.04160	0.05804	67.139	14.05	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Call	1,025.21010	1.02521		1,171.81270	1.17181	1,025.210	13.73	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Put	116.11010	0.11611		96.01270	0.09601	116.110	13.73	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Call	255.24000	0.25524		307.10680	0.30711	255.240	17.30	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Put	1,086.14000	1.08614		971.30680	0.97131	1,086.140	17.30	0.00	0	0.00
\$ / R	On	27/08/2014	Any day expiry			11.24990	11.24990		11.41690	11.41690		15.00	0.00	0	0.00
\$ / R	On	27/08/2014	Any day expiry	10.80	Call	707.62170	0.70762		829.34220	0.82934	707.622	13.95	0.00	0	0.00
\$ / R	On	27/08/2014	Any day expiry	10.80	Put	257.72170	0.25772		212.44220	0.21244	257.722	13.95	0.00	0	500.00
\$ / R	On	27/08/2014	Any day expiry	12.83	Call	160.44610	0.16045		192.23140	0.19223	160.446	19.36	0.00	0	500.00
\$ / R	On	27/08/2014	Any day expiry	12.83	Put	1,740.54610	1.74055		1,605.33140	1.60533	1,740.546	19.36	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future			11.29070	11.29070		11.45880	11.45880		15.15	0.00	0	11,360.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	3,393.37990	3.39338		3,561.12090	3.56112	3,393.380	18.69	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Put	2.67990	0.00268		2.32090	0.00232	2.680	18.69	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Call	2,896.94460	2.89694		3,064.60050	3.06460	2,896.945	17.54	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Put	6.24460	0.00624		5.80050	0.00580	6.245	17.54	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.80	Call	2,502.58450	2.50258		2,669.52390	2.66952	2,502.585	16.63	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.80	Put	11.88450	0.01188		10.72390	0.01072	11.885	16.63	0.00	0	920.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.88	Call	2,424.17450	2.42417		2,590.89230	2.59089	2,424.175	16.45	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.88	Put	13.47450	0.01347		12.09230	0.01209	13.475	16.45	0.00	0	26,804.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	2,404.60170	2.40460		2,571.25940	2.57126	2,404.602	16.40	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	13.90170	0.01390		12.45940	0.01246	13.902	16.40	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Call	2,306.93610	2.30694		2,473.25630	2.47326	2,306.936	16.17	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.00	Put	16.23610	0.01624		14.45630	0.01446	16.236	16.17	0.00	0	35,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Call	2,016.75960	2.01676		2,181.66570	2.18167	2,016.760	15.54	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.30	Put	26.05960	0.02606		22.86570	0.02287	26.060	15.54	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Call	1,731.96290	1.73196		1,895.07700	1.89508	1,731.963	14.92	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.60	Put	41.26290	0.04126		36.27700	0.03628	41.263	14.92	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.78	Call	1,564.62220	1.56462		1,726.22610	1.72623	1,564.622	14.54	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.78	Put	53.92220	0.05392		47.42610	0.04743	53.922	14.54	0.00	0	920.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	1,454.93230	1.45493		1,615.29370	1.61529	1,454.932	14.30	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	64.23230	0.06423		56.49370	0.05649	64.232	14.30	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Call	1,364.86090	1.36486		1,524.01450	1.52401	1,364.861	14.09	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.00	Put	74.16090	0.07416		65.21450	0.06521	74.161	14.09	0.00	0	40,000.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Call	1,199.42950	1.19943		1,353.97820	1.35398	1,199.429	13.78	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.19	Put	98.72950	0.09873		85.17820	0.08518	98.730	13.78	0.00	0	2,870.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Call	1,183.10200	1.18310		1,336.36750	1.33637	1,183.102	13.79	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.21	Put	102.40200	0.10240		87.56750	0.08757	102.402	13.79	0.00	0	15,296.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Call	1,166.87330	1.16687		1,318.81820	1.31882	1,166.873	13.79	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.23	Put	106.17330	0.10617		90.01820	0.09002	106.173	13.79	0.00	0	23,934.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	1,118.80850	1.11881		1,266.53620	1.26654	1,118.809	13.80	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	118.10850	0.11811		97.73620	0.09774	118.109	13.80	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	1,110.88950	1.11089		1,257.87880	1.25788	1,110.889	13.80	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	120.18950	0.12019		99.07880	0.09908	120.190	13.80	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	1,102.99950	1.10300		1,249.67360	1.24967	1,102.999	13.80	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	122.29950	0.12230		100.87360	0.10087	122.300	13.80	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Call	1,048.52050	1.04852		1,193.05340	1.19305	1,048.521	13.81	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.38	Put	137.82050	0.13782		114.25340	0.11425	137.820	13.81	0.00	0	250.00

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	10.50	Call	958.36120	0.95836	1,098.94520	1.09895	958.361	13.82	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.50	Put	167.66120	0.16766	140.14520	0.14015	167.661	13.82	0.00	0	10,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	674.52370	0.67452	786.16420	0.78616	674.524	14.33	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	333.82370	0.33382	277.36420	0.27736	333.824	14.33	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Call	442.44370	0.44244	523.37700	0.52338	442.444	15.70	0.00	0	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Put	661.74370	0.66174	574.57700	0.57458	661.744	15.70	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Call	313.17870	0.31318	372.15020	0.37215	313.179	17.00	0.00	0	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Put	1,022.47870	1.02248	913.35020	0.91335	1,022.479	17.00	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	292.95920	0.29296	348.24520	0.34825	292.959	17.27	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,102.25920	1.10226	989.44520	0.98945	1,102.259	17.27	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Call	249.34700	0.24935	296.38440	0.29638	249.347	17.94	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Put	1,308.64700	1.30865	1,187.58440	1.18758	1,308.647	17.94	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Call	243.18900	0.24319	289.02900	0.28903	243.189	18.05	0.00	0	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Put	1,342.48900	1.34249	1,220.22900	1.22023	1,342.489	18.05	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Call	235.77700	0.23578	280.16460	0.28016	235.777	18.18	0.00	0	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Put	1,385.07700	1.38508	1,261.36460	1.26136	1,385.077	18.18	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	213.47110	0.21347	254.10270	0.25410	213.471	18.60	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	1,522.77110	1.52277	1,395.30270	1.39530	1,522.771	18.60	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	155.56580	0.15557	184.31450	0.18431	155.566	20.00	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	2,014.86580	2.01487	1,875.51450	1.87551	2,014.866	20.00	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Call	125.89740	0.12590	145.66780	0.14567	125.897	21.27	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Put	2,435.19740	2.43520	2,286.86780	2.28687	2,435.197	21.27	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Call	120.74360	0.12074	131.09250	0.13109	120.744	23.17	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Put	2,830.04360	2.83004	2,672.29250	2.67229	2,830.044	23.17	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry			11.31440	11.31440	11.48310	11.48310		15.18	0.00	0	0.00
\$ / R	On	26/09/2014	10.80	Call	784.56710		0.78457	912.22990	0.91223	784.567	14.03	0.00	0	0.00	
\$ / R	On	26/09/2014	10.80	Put	270.16710		0.27017	229.12990	0.22913	270.167	14.03	0.00	0	500.00	
\$ / R	On	26/09/2014	13.10	Call	173.79200		0.17379	205.14110	0.20514	173.792	19.78	0.00	0	500.00	
\$ / R	On	26/09/2014	13.10	Put	1,959.39200		1.95939	1,822.04110	1.82204	1,959.392	19.78	0.00	0	0.00	
\$ / R	On	29/10/2014		Any day expiry			11.38540	11.38540	11.55600	11.55600		15.42	0.00	0	0.00
\$ / R	On	29/10/2014	10.80	Call	867.44520		0.86745	997.06420	0.99706	867.445	14.11	0.00	0	0.00	
\$ / R	On	29/10/2014	10.80	Put	282.04520		0.28205	241.06420	0.24106	282.045	14.11	0.00	0	500.00	
\$ / R	On	29/10/2014	13.33	Call	193.81480		0.19381	225.81650	0.22582	193.815	20.05	0.00	0	500.00	
\$ / R	On	29/10/2014	13.33	Put	2,138.41480		2.13841	1,999.81650	1.99982	2,138.415	20.05	0.00	0	0.00	
\$ / R	On	04/11/2014		Any day expiry			11.39830	11.39830	11.56920	11.56920		15.41	0.00	0	0.00
\$ / R	On	04/11/2014	10.16	Call	1,351.33110		1.35133	1,509.42560	1.50943	1,351.331	14.00	0.00	0	0.00	
\$ / R	On	04/11/2014	10.16	Put	113.03110		0.11303	100.22560	0.10023	113.031	14.00	0.00	0	3,882.00	
\$ / R	On	04/11/2014	11.91	Call	431.18510		0.43119	502.47220	0.50247	431.185	16.63	0.00	0	3,882.00	
\$ / R	On	04/11/2014	11.91	Put	942.88510		0.94289	843.27220	0.84327	942.885	16.63	0.00	0	0.00	
\$ / R	On	25/11/2014		Any day expiry			11.44440	11.44440	11.61670	11.61670		15.53	0.00	0	0.00
\$ / R	On	25/11/2014	10.80	Call	936.31460		0.93631	1,067.23800	1.06724	936.315	14.21	0.00	0	0.00	
\$ / R	On	25/11/2014	10.80	Put	291.91460		0.29191	250.53800	0.25054	291.915	14.21	0.00	0	500.00	
\$ / R	On	25/11/2014	13.61	Call	201.92760		0.20193	232.73370	0.23273	201.928	20.47	0.00	0	500.00	
\$ / R	On	25/11/2014	13.61	Put	2,367.52760		2.36753	2,226.03370	2.22603	2,367.528	20.47	0.00	0	0.00	
\$ / R	On	12/12/2014		Foreign Exchange Future			11.48350	11.48350	11.65680	11.65680		15.67	0.00	0	6,855.00
\$ / R	On	12/12/2014	8.00	Call	3,491.98330		3.49198	3,663.91170	3.66391	3,491.983	18.35	0.00	0	0.00	
\$ / R	On	12/12/2014	8.00	Put	8.48330		0.00848	7.11170	0.00711	8.483	18.35	0.00	0	0.00	
\$ / R	On	12/12/2014	8.45	Call	3,048.83520		3.04884	3,220.85080	3.22085	3,048.835	17.39	0.00	0	0.00	
\$ / R	On	12/12/2014	8.45	Put	15.33520		0.01534	14.05080	0.01405	15.335	17.39	0.00	0	0.00	
\$ / R	On	12/12/2014	8.50	Call	2,999.77210		2.99977	3,171.70210	3.17170	2,999.772	17.27	0.00	0	0.00	
\$ / R	On	12/12/2014	8.50	Put	16.27210		0.01627	14.90210	0.01490	16.272	17.27	0.00	0	0.00	
\$ / R	On	12/12/2014	8.55	Call	2,950.76220		2.95076	3,122.60100	3.12260	2,950.762	17.15	0.00	0	0.00	
\$ / R	On	12/12/2014	8.55	Put	17.26220		0.01726	15.80100	0.01580	17.262	17.15	0.00	0	0.00	
\$ / R	On	12/12/2014	9.00	Call	2,512.59310		2.51259	2,683.29160	2.68329	2,512.593	16.07	0.00	0	0.00	
\$ / R	On	12/12/2014	9.00	Put	29.09310		0.02909	26.49160	0.02649	29.093	16.07	0.00	0	0.00	
\$ / R	On	12/12/2014	9.44	Call	2,094.59180		2.09459	2,261.87310	2.26187	2,094.592	15.25	0.00	0	0.00	
\$ / R	On	12/12/2014	9.44	Put	51.09180		0.05109	45.07310	0.04507	51.092	15.25	0.00	0	13,326.00	















Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	390.95450		0.39095		463.07640	0.46308	390.954	11.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	23.25450		0.02325		13.37640	0.01338	23.254	11.90	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	382.35780		0.38236		454.03060	0.45403	382.358	11.89	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	24.65780		0.02466		14.33060	0.01433	24.658	11.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.95040		9.95040		10.03340	10.03340		11.92	0.00	0	2,860.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	791.83920		0.79184		865.36130	0.86536	791.839	12.02	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	41.43920		0.04144		31.96130	0.03196	41.439	12.02	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	408.69160		0.40869		465.73470	0.46573	408.692	11.84	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	158.29160		0.15829		132.33470	0.13233	158.292	11.84	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	300.11450		0.30011		348.49860	0.34850	300.115	11.90	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	239.71450		0.23971		205.09860	0.20510	239.715	11.90	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	294.99450		0.29499		342.91180	0.34291	294.995	11.90	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	244.59450		0.24459		209.51180	0.20951	244.595	11.90	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	289.93640		0.28994		337.38390	0.33738	289.936	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	249.53640		0.24954		213.98390	0.21398	249.536	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	66.71880		0.06672		81.81130	0.08181	66.719	13.02	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	816.31880		0.81632		748.41130	0.74841	816.319	13.02	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.05310		10.05310		10.14090	10.14090		12.07	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	670.46300		0.67046		737.31140	0.73731	670.463	11.96	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	157.36300		0.15736		136.41140	0.13641	157.363	11.96	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	160.30190		0.16030		139.02140	0.13902	160.302	11.95	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	663.40190		0.66340		729.92140	0.72992	663.402	11.95	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	656.51080		0.65651		722.56780	0.72257	656.511	11.96	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	163.41080		0.16341		141.66780	0.14167	163.411	11.96	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.16360		10.16360		10.25420	10.25420		12.24	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	779.54510		0.77955		848.08230	0.84808	779.545	12.13	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	205.94510		0.20595		183.88230	0.18388	205.945	12.13	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	772.55210		0.77255		840.83600	0.84084	772.552	12.13	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	208.95210		0.20895		186.63600	0.18664	208.952	12.13	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	765.59090		0.76559		833.61700	0.83362	765.591	12.12	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	211.99090		0.21199		189.41700	0.18942	211.991	12.12	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.96270		9.96270		10.08630	10.08630		12.63	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	157.70520		0.15771		241.66900	0.24167	157.705	12.63	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	135.00520		0.13501		95.36900	0.09537	135.005	12.63	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	152.65900		0.15266		235.44120	0.23544	152.659	12.63	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	139.95900		0.13996		99.14120	0.09914	139.959	12.63	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	148.13650		0.14814		229.31240	0.22931	148.136	12.67	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	145.43650		0.14544		103.01240	0.10301	145.436	12.67	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.08690		10.08690		10.21220	10.21220		13.76	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	443.90060		0.44390		532.99130	0.53299	443.901	13.43	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	197.00060		0.19700		160.79130	0.16079	197.001	13.43	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	438.07710		0.43808		526.56880	0.52657	438.077	13.44	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	201.17710		0.20118		164.36880	0.16437	201.177	13.44	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	432.30700		0.43231		520.19670	0.52020	432.307	13.45	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	205.40700		0.20541		167.99670	0.16800	205.407	13.45	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			300.63460		300.63460		-376.79900	-376.79900			0.00	0	2,283.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			921.53100		921.53100		1,006.85050	1,006.85050			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,004.67520		1,004.67520		1,091.94600	1,091.94600			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			121.20900		121.20900		125.65530	125.65530			0.00	0	2,500.00





Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23A	On 25/01/2023		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014		Bond Future		9.90744	80.62809	10.01176	79.88707			0.00	0	6,292.00
ES33	On 08/05/2014	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	9.54	Put	2,698.12000	2.69812	3,439.14000	3.43914	2,698.120			0.00	0	0.00
ES33	On 08/05/2014	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 08/05/2014	9.55	Put	2,622.83000	2.62283	3,363.85000	3.36385	2,622.830			0.00	0	0.00
ES33	On 08/05/2014	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 08/05/2014	9.56	Put	2,547.64000	2.54764	3,288.66000	3.28866	2,547.640			0.00	0	0.00
ES33	On 07/08/2014		Bond Future		10.01463	81.71171	10.12231	80.96035			0.00	0	0.00
ES33	On 07/08/2014	10.14	Call	873.73000	0.87373	122.37000	0.12237	873.730			0.00	0	0.00
ES33	On 07/08/2014	10.14	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/08/2014	10.15	Call	942.77000	0.94277	191.41000	0.19141	942.770			0.00	0	0.00
ES33	On 07/08/2014	10.15	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/08/2014	10.16	Call	1,011.72000	1.01172	260.36000	0.26036	1,011.720			0.00	0	0.00
ES33	On 07/08/2014	10.16	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/11/2014		Bond Future		10.11362	79.23724	10.22473	78.47472			0.00	0	0.00
ES33	On 06/11/2014	10.29	Call	1,205.07000	1.20507	442.55000	0.44255	1,205.070			0.00	0	0.00
ES33	On 06/11/2014	10.29	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/11/2014	10.30	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/11/2014	10.30	Call	1,272.53000	1.27253	510.01000	0.51001	1,272.530			0.00	0	0.00
ES33	On 06/11/2014	10.31	Call	1,339.89000	1.33989	577.37000	0.57737	1,339.890			0.00	0	0.00
ES33	On 06/11/2014	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		433.92500	433.92500	431.86800	431.86800			0.00	0	293.00
GOVI	On 08/05/2014	441.99	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 08/05/2014	441.99	Put	80,650.00000	8.06500	101,220.00000	10.12200	80,650.000			0.00	0	0.00
GOVI	On 08/05/2014	442.00	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 08/05/2014	442.00	Put	80,750.00000	8.07500	101,320.00000	10.13200	80,750.000			0.00	0	0.00
GOVI	On 08/05/2014	442.01	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 08/05/2014	442.01	Put	80,850.00000	8.08500	101,420.00000	10.14200	80,850.000			0.00	0	0.00
GOVI	On 07/08/2014		GOVI		440.33900	440.33900	438.25600	438.25600			0.00	0	175.00
GOVI	On 07/08/2014	459.99	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/08/2014	459.99	Put	196,510.00000	19.65100	117,340.00000	21.73400	196,510.000			0.00	0	0.00
GOVI	On 07/08/2014	460.00	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/08/2014	460.00	Put	196,610.00000	19.66100	117,440.00000	21.74400	196,610.000			0.00	0	0.00
GOVI	On 07/08/2014	460.01	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/08/2014	460.01	Put	196,710.00000	19.67100	117,540.00000	21.75400	196,710.000			0.00	0	0.00
GOVI	On 06/11/2014		GOVI		447.39100	447.39100	445.27900	445.27900			0.00	0	0.00
GOVI	On 06/11/2014	448.99	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/11/2014	448.99	Put	15,990.00000	1.59900	37,110.00000	3.71100	15,990.000			0.00	0	0.00
GOVI	On 06/11/2014	449.00	Put	16,090.00000	1.60900	37,210.00000	3.72100	16,090.000			0.00	0	0.00
GOVI	On 06/11/2014	449.00	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/11/2014	449.01	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/11/2014	449.01	Put	16,190.00000	1.61900	37,310.00000	3.73100	16,190.000			0.00	0	0.00
I2025	On 08/05/2014		Bond Future		108.55482	108.55482	108.45605	108.45605			0.00	0	0.00
I2025	On 08/05/2014	110.99	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2025	On 08/05/2014	110.99	Put	2,435.18000	2.43518	2,533.95000	2.53395	2,435.180			0.00	0	0.00
I2025	On 08/05/2014	111.00	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
I2025	On 08/05/2014	111.00	Put	2,445.18000	2.44518	2,543.95000	2.54395	2,445.180			0.00	0	0.00
I2025	On 08/05/2014	111.01	Call	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 08/05/2014	Bond Future	111.01	Put	2,455.18000		2.45518		2,553.95000	2.55395	2,455.180		0.00	0	0.00
I2025	On 07/08/2014	Bond Future			109.05291		109.05291		108.95367	108.95367			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Call	62.91000		0.06291		0.00000	0.00000	62.910		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Put	0.00000		0.00000		36.33000	0.03633	0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Call	52.91000		0.05291		0.00000	0.00000	52.910		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Put	0.00000		0.00000		46.33000	0.04633	0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Call	42.91000		0.04291		0.00000	0.00000	42.910		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Put	0.00000		0.00000		56.33000	0.05633	0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future			106.68248		106.68248		106.49368	106.49368			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	2,307.52000		2.30752		2,496.32000	2.49632	2,307.520		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Put	2,317.52000		2.31752		2,506.32000	2.50632	2,317.520		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	2,327.52000		2.32752		2,516.32000	2.51632	2,327.520		0.00	0	0.00
I2038	On 07/08/2014	Bond Future			107.01266		107.01266		106.82198	106.82198			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Call	1,022.66000		1.02266		831.98000	0.83198	1,022.660		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	1,012.66000		1.01266		821.98000	0.82198	1,012.660		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	1,002.66000		1.00266		811.98000	0.81198	1,002.660		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			104.48027		104.48027		104.48643	104.48643			20,896,054.00	200	1,938.00
I2046	On 08/05/2014	Bond Future	104.34	Call	140.27000		0.14027		146.43000	0.14643	140.270		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	130.27000		0.13027		136.43000	0.13643	130.270		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	120.27000		0.12027		126.43000	0.12643	120.270		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			106.03754		106.03754		106.04486	106.04486			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Call	1,607.54000		1.60754		1,614.86000	1.61486	1,607.540		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	1,597.54000		1.59754		1,604.86000	1.60486	1,597.540		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	1,587.54000		1.58754		1,594.86000	1.59486	1,587.540		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			106.41605		106.41605		106.42431	106.42431			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Call	1,986.05000		1.98605		1,994.31000	1.99431	1,986.050		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	1,976.05000		1.97605		1,984.31000	1.98431	1,976.050		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	1,966.05000		1.96605		1,974.31000	1.97431	1,966.050		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 08/05/2014	Bond Future			112.88856		112.88856		112.89529	112.89529			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	2,101.44000		2.10144		2,094.71000	2.09471	2,101.440		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	2,111.44000		2.11144		2,104.71000	2.10471	2,111.440		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	2,121.44000		2.12144		2,114.71000	2.11471	2,121.440		0.00	0	0.00
I2050	On 07/08/2014	Bond Future			113.17067		113.17067		113.17848	113.17848			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 07/08/2014	Bond Future	111.99	Call	1,180.67000		1.18067		1,188.48000	1.18848	1,180.670		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	1,170.67000		1.17067		1,178.48000	1.17848	1,170.670		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	1,160.67000		1.16067		1,168.48000	1.16848	1,160.670		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			198.35800		198.35800		198.34100	198.34100			0.00	0	1,263.00
IGOV	On 07/08/2014	Index Future			201.31400		201.31400		201.29900	201.29900			0.00	0	106.00
IGOV	On 06/11/2014	Index Future			204.56100		204.56100		204.54800	204.54800			0.00	0	0.00
ILBI	On 08/05/2014	Index Future			536.99500		536.99500		536.93900	536.93900			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			544.78200		544.78200		544.72600	544.72600			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.69000		94.31000		5.69000	94.31000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.73000		94.27000		5.74000	94.26000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			6.06000		93.94000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.10000		93.90000		6.13000	93.87000			0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.42000		93.58000		6.48000	93.52000			0.00	0	3,455.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			6.50000		93.50000		6.53000	93.47000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.95000		93.05000		7.03000	92.97000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.42000		92.58000		7.52000	92.48000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.74000		92.26000		7.87000	92.13000			0.00	0	2,000.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.92000		92.08000		8.04000	91.96000			0.00	0	5,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			8.09000		91.91000		8.21000	91.79000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			8.24000		91.76000		8.35000	91.65000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.14630		9.14630		9.24740	9.24740		9.36	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	1,006.56760		1.00657		1,107.57240	1.10757	1,006.568	14.26	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.26760		0.00027		0.17240	0.00017	0.268	14.26	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	996.58140		0.99658		1,097.58150	1.09758	996.581	14.19	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	0.28140		0.00028		0.18150	0.00018	0.281	14.19	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	986.59590		0.98660		1,087.59120	1.08759	986.596	14.12	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	0.29590		0.00030		0.19120	0.00019	0.296	14.12	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.23080		9.23080		9.33670	9.33670		10.60	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	808.32360		0.80832		910.21650	0.91022	808.324	10.77	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	17.52360		0.01752		13.51650	0.01352	17.524	10.77	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	799.01590		0.79902		900.75450	0.90075	799.016	10.75	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	18.21590		0.01822		14.05450	0.01405	18.216	10.75	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	789.73260		0.78973		891.31110	0.89131	789.733	10.74	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	18.93260		0.01893		14.61110	0.01461	18.933	10.74	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.36870		1.36870		1.36680	1.36680			0.00	0	625.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.36880		1.36880		1.36680	1.36680			102,660.00	75	75.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.34200		9.34200	0.10703	9.21340	9.21340		16.64	0.00	0	2,000.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	153.49320		0.01535	0.10703	97.15640	0.00972	153.493	16.94	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	7,133.49320		0.71335	0.10703	8,363.15640	0.83632	7,133.493	16.94	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	148.54600		0.01485	0.10703	93.16390	0.00932	148.546	16.99	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	7,228.54600		0.72285	0.10703	8,459.16390	0.84592	7,228.546	16.99	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	143.76810		0.01438	0.10703	89.32350	0.00893	143.768	17.04	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	7,323.76810		0.73238	0.10703	8,555.32350	0.85553	7,323.768	17.04	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.30	Call	2,672.66000		2.67266		2,378.63000	2.37863	2,672.660	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	7,143.04000		7.14304		7,717.56000	7.71756	7,143.040	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,701.74000		2.70174		2,405.37000	2.40537	2,701.740	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	7,087.02000		7.08702		7,659.20000	7.65920	7,087.020	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	4,859.13000		4.85913		4,414.00000	4.41400	4,859.130	14.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,212.77000		4.21277		4,636.19000	4.63619	4,212.770	14.49	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.92129		115.62891		9.03351	114.74759		14.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	2,954.76000		2.95476		2,670.30000	2.67030	2,954.760	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	9,370.15000		9.37015		9,967.01000	9.96701	9,370.150	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	9,312.20000		9.31220		9,907.13000	9.90713	9,312.200	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	2,982.12000		2.98212		2,695.73000	2.69573	2,982.120	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	9,254.50000		9.25450		9,847.50000	9.84750	9,254.500	13.85	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,009.64000		3.00964		2,721.32000	2.72132	3,009.640	13.85	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	6,563.66000		6.56366		6,074.35000	6.07435	6,563.660	14.22	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,623.49000		4.62349		5,015.50000	5.01550	4,623.490	14.22	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			271.69463		271.69463		271.71306	271.71306			0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	21,704.63000		21.70463		21,723.06000	21.72306	21,704.630		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	21,694.63000		21.69463		21,713.06000	21.71306	21,694.630		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	21,684.63000		21.68463		21,703.06000	21.70306	21,684.630		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			269.95251		269.95251		269.97363	269.97363			0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Put	37.49000		0.03749		16.37000	0.01637	37.490		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Put	47.49000		0.04749		26.37000	0.02637	47.490		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Put	57.49000		0.05749		36.37000	0.03637	57.490		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 08/05/2014	Bond Future			6.75502		104.59275		6.78585	104.57447		1.26	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	5.85000		0.00585		5.61000	0.00561	5.850	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,214.29000		1.21429		1,232.33000	1.23233	1,214.290	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	6.00000		0.00600		5.76000	0.00576	6.000	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,208.38000		1.20838		1,226.42000	1.22642	1,208.380	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	6.16000		0.00616		5.91000	0.00591	6.160	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,202.48000		1.20248		1,220.51000	1.22051	1,202.480	1.23	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.25116		101.72757		7.30065	101.70997		0.94	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	45.94000		0.04594		43.94000	0.04394	45.940	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	748.63000		0.74863		764.23000	0.76423	748.630	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	46.45000		0.04645		44.42000	0.04442	46.450	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	745.53000		0.74553		761.10000	0.76110	745.530	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	46.95000		0.04695		44.91000	0.04491	46.950	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	742.43000		0.74243		757.99000	0.75799	742.430	0.92	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



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 07/08/2014	Bond Future	7.29	Put	2,972.92000		2.97292		3,093.43000	3.09343	2,972.920	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	729.39000		0.72939		685.89000	0.68589	729.390	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,953.53000		2.95353		3,073.66000	3.07366	2,953.530	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	737.76000		0.73776		693.89000	0.69389	737.760	5.55	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,934.22000		2.93422		3,053.98000	3.05398	2,934.220	5.55	0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.27754		101.21253		8.34398	101.04736		5.01	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	470.09000		0.47009		439.66000	0.43966	470.090	4.89	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,128.82000		4.12882		4,263.56000	4.26356	4,128.820	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	475.09000		0.47509		444.39000	0.44439	475.090	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	4,107.80000		4.10780		4,242.27000	4.24227	4,107.800	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	480.13000		0.48013		449.17000	0.44917	480.130	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,086.82000		4.08682		4,221.03000	4.22103	4,086.820	4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	543.87000		0.54387		509.63000	0.50963	543.870	4.89	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	3,839.02000		3.83902		3,969.95000	3.96995	3,839.020	4.89	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 08/05/2014	Bond Future			9.32601		94.63088		9.42479	93.76958			0.00	0	5,914.00
R2037	On 08/05/2014	Bond Future	9.37	Call	385.18000		0.38518		0.00000	0.00000	385.180		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		476.12000	0.47612	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	472.38000		0.47238		0.00000	0.00000	472.380		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		388.92000	0.38892	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	559.44000		0.55944		0.00000	0.00000	559.440		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		301.86000	0.30186	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.41629		91.77157		9.51815	90.89845			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	3,345.88000		3.34588		4,219.00000	4.21900	3,345.880		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	3,254.44000		3.25444		4,127.56000	4.12756	3,254.440		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	3,163.14000		3.16314		4,036.26000	4.03626	3,163.140		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.49089		93.12711		9.59574	92.24080			0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	1,671.24000		1.67124		784.93000	0.78493	1,671.240		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	1,753.86000		1.75386		867.55000	0.86755	1,753.860		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Call	1,836.36000		1.83636		950.05000	0.95005	1,836.360		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 08/05/2014	Bond Future			8.18344		102.43681		8.24345	102.21145		7.55	0.00	0	30,006.00
R204	On 08/05/2014	Bond Future	6.04	Call	15.15000		0.01515		13.20000	0.01320	15.150		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,492.21000		8.49221		8,715.62000	8.71562	8,492.210		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	15.62000		0.01562		13.62000	0.01362	15.620		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,451.13000		8.45113		8,674.49000	8.67449	8,451.130		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	16.11000		0.01611		14.04000	0.01404	16.110		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,410.08000		8.41008		8,633.37000	8.63337	8,410.080		0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.33464		99.91785		8.39856	99.69011			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	808.72000		0.80872		753.55000	0.75355	808.720		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,064.85000		4.06485		4,237.42000	4.23742	4,064.850		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	818.63000		0.81863		762.94000	0.76294	818.630		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,037.65000		4.03765		4,209.70000	4.20970	4,037.650		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	828.63000		0.82863		772.41000	0.77241	828.630		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,010.55000		4.01055		4,182.07000	4.18207	4,010.550		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,194.26000		1.19426		1,120.14000	1.12014	1,194.260		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,197.68000		3.19768		3,351.30000	3.35130	3,197.680		0.00	0	530.00





Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/11/2014	Bond Future	7.35	Put	6,335.69000		6.33569		6,555.36000	6.55536	6,335.690	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,034.40000		1.03440		969.34000	0.96934	1,034.400	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	6,302.93000		6.30293		6,522.12000	6.52212	6,302.930	8.75	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.51062		91.75000		8.57984	91.41580		10.64	0.00	0	11,022.00
R208	On 08/05/2014	Bond Future	6.29	Call	12.91000		0.01291		10.83000	0.01083	12.910	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,584.56000		11.58456		11,916.68000	11.91668	11,584.560	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	13.34000		0.01334		11.20000	0.01120	13.340	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,528.98000		11.52898		11,861.04000	11.86104	11,528.980	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	13.79000		0.01379		11.57000	0.01157	13.790	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,473.44000		11.47344		11,805.42000	11.80542	11,473.440	10.36	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.63074		93.10666		8.70317	92.76839		10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,094.59000		1.09459		1,008.18000	1.00818	1,094.590	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,137.33000		5.13733		5,389.19000	5.38919	5,137.330	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,107.88000		1.10788		1,020.66000	1.02066	1,107.880	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,101.25000		5.10125		5,352.30000	5.35230	5,101.250	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,121.28000		1.12128		1,033.24000	1.03324	1,121.280	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,065.32000		5.06532		5,315.55000	5.31555	5,065.320	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	1,887.89000		1.88789		1,758.30000	1.75830	1,887.890	10.19	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,548.18000		3.54818		3,756.86000	3.75686	3,548.180	10.19	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.73657		91.19968		8.81244	90.85696		10.14	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,010.58000		1.01058		937.01000	0.93701	1,010.580	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	7,121.98000		7.12198		7,391.13000	7.39113	7,121.980	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	7,083.23000		7.08323		7,351.78000	7.35178	7,083.230	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,020.86000		1.02086		946.69000	0.94669	1,020.860	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	7,044.59000		7.04459		7,312.53000	7.31253	7,044.590	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,031.23000		1.03123		956.45000	0.95645	1,031.230	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,635.45000		2.63545		2,485.69000	2.48569	2,635.450	10.09	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,714.41000		3.71441		3,907.37000	3.90737	3,714.410	10.09	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.21278		73.04290		9.31644	72.29475		20.75	0.00	0	24,063.00
R209	On 08/05/2014	Bond Future	7.84	Call	236.00000		0.23600		188.97000	0.18897	236.000	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,405.16000		11.40516		12,106.28000	12.10628	11,405.160	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	241.88000		0.24188		193.81000	0.19381	241.880	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,320.38000		11.32038		12,020.46000	12.02046	11,320.380	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	247.87000		0.24787		198.75000	0.19875	247.870	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,235.85000		11.23585		11,934.88000	11.93488	11,235.850	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	971.71000		0.97171		814.33000	0.81433	971.710	20.38	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,463.04000		6.46304		7,053.81000	7.05381	6,463.040	20.38	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,176.86000		2.17686		1,884.28000	1.88428	2,176.860	20.63	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	3,751.46000		3.75146		4,207.03000	4.20703	3,751.460	20.63	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	1,958.42000		1.95842		2,266.06000	2.26606	1,958.420	20.92	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,001.87000		4.00187		3,561.36000	3.56136	4,001.870	20.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	9.63	Call	4,565.22000		4.56522	4,088.81000	4.08881	4,565.220		21.01	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,626.66000		1.62666	1,898.40000	1.89840	1,626.660		21.01	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,111.18000		5.11118	4,603.47000	4.60347	5,111.180		21.09	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,362.30000		1.36230	1,602.74000	1.60274	1,362.300		21.09	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,169.96000		1.16996	1,385.86000	1.38586	1,169.960		21.16	0.00	0	10,000.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,582.68000		5.58268	5,050.43000	5.05043	5,582.680		21.16	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.29230		74.12306	9.39892	73.36451			20.98	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,428.88000		3.42888	3,102.41000	3.10241	3,428.880		20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	5,275.09000		5.27509	5,707.17000	5.70717	5,275.090		20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,460.12000		3.46012	3,131.59000	3.13159	3,460.120		20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,231.75000		5.23175	5,661.77000	5.66177	5,231.750		20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,491.30000		3.49130	3,160.72000	3.16072	3,491.300		20.78	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,188.47000		5.18847	5,616.44000	5.61644	5,188.470		20.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.36232		72.16376	9.47194	71.39379			20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,866.81000		3.86681	3,538.50000	3.53850	3,866.810		20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,582.01000		6.58201	7,023.67000	7.02367	6,582.010		20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,537.00000		6.53700	6,976.90000	6.97690	6,537.000		20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,896.80000		3.89680	3,566.73000	3.56673	3,896.800		20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,926.66000		3.92666	3,594.85000	3.59485	3,926.660		20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,491.97000		6.49197	6,930.13000	6.93013	6,491.970		20.48	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 08/05/2014	Bond Future			156.40749		156.40749	156.41730	156.41730				0.00	0	719.00
R210	On 08/05/2014	Bond Future	159.99	Call	0.00000		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	3,582.51000		3.58251	3,572.70000	3.57270	3,582.510			0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Call	0.00000		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	3,592.51000		3.59251	3,582.70000	3.58270	3,592.510			0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Call	0.00000		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	3,602.51000		3.60251	3,592.70000	3.59270	3,602.510			0.00	0	0.00
R210	On 07/08/2014	Bond Future			158.73875		158.73875	158.75029	158.75029				0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Call	0.00000		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	251.25000		0.25125	239.71000	0.23971	251.250			0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Call	0.00000		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	261.25000		0.26125	249.71000	0.24971	261.250			0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Call	0.00000		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	271.25000		0.27125	259.71000	0.25971	271.250			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 08/05/2014	Bond Future			127.69866		127.69866	127.74762	127.74762				0.00	0	390.00
R211	On 08/05/2014	Bond Future	129.99	Call	0.00000		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	2,291.34000		2.29134	2,242.38000	2.24238	2,291.340			0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.00	Call	0.00000		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	2,301.34000		2.30134	2,252.38000	2.25238	2,301.340			0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Call	0.00000		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	2,311.34000		2.31134	2,262.38000	2.26238	2,311.340			0.00	0	0.00
R211	On 07/08/2014	Bond Future			128.04726		128.04726	128.09813	128.09813				0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Call	57.26000		0.05726	108.13000	0.10813	57.260			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
R211	On 07/08/2014	Bond Future	127.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Call	47.26000	0.04726	98.13000	0.09813	47.260		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Call	37.26000	0.03726	88.13000	0.08813	37.260		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future			128.77269	128.77269	128.78177	128.78177			0.00	0	21,791.00
R212	On 08/05/2014	Bond Future	131.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	131.99	Put	3,217.31000	3.21731	3,208.23000	3.20823	3,217.310		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Put	3,227.31000	3.22731	3,218.23000	3.21823	3,227.310		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Put	3,237.31000	3.23731	3,228.23000	3.22823	3,237.310		0.00	0	0.00
R212	On 07/08/2014	Bond Future			128.98562	128.98562	128.99597	128.99597			0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Call	0.00000	0.00000	5.97000	0.00597	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Put	4.38000	0.00438	0.00000	0.00000	4.380		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Put	14.38000	0.01438	4.03000	0.00403	14.380		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	Put	24.38000	0.02438	14.03000	0.01403	24.380		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.12723	83.28636	9.22591	82.56430		18.64	0.00	0	21,730.00
R213	On 08/05/2014	Bond Future	7.64	Call	194.63000	0.19463	157.37000	0.15737	194.630	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,300.44000	12.30044	12,985.24000	12.98524	12,300.440	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	199.51000	0.19951	161.42000	0.16142	199.510	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,215.62000	12.21562	12,899.59000	12.89959	12,215.620	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	204.50000	0.20450	165.55000	0.16555	204.500	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,131.03000	12.13103	12,814.14000	12.81414	12,131.030	18.18	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.21333	84.51754	9.31501	83.78557		18.45	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,076.89000	3.07689	2,788.32000	2.78832	3,076.890	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,848.78000	5.84878	6,292.18000	6.29218	5,848.780	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,106.41000	3.10641	2,815.87000	2.81587	3,106.410	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,802.29000	5.80229	6,243.72000	6.24372	5,802.290	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,136.09000	3.13609	2,843.58000	2.84358	3,136.090	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,756.05000	5.75605	6,195.51000	6.19551	5,756.050	18.29	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.29057	82.32891	9.39530	81.58609		18.16	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,614.79000	3.61479	3,314.90000	3.31490	3,614.790	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,926.87000	6.92687	7,369.80000	7.36980	6,926.870	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,643.86000	3.64386	3,342.28000	3.34228	3,643.860	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,880.33000	6.88033	7,321.57000	7.32157	6,880.330	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	3,673.07000	3.67307	3,369.80000	3.36980	3,673.070	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,834.02000	6.83402	7,273.57000	7.27357	6,834.020	17.89	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.34104	73.50819	9.43440	72.81545		21.93	0.00	0	5,055.00
R214	On 08/05/2014	Bond Future	8.99	Call	1,917.01000	1.91701	1,680.63000	1.68063	1,917.010	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,625.28000	4.62528	5,081.64000	5.08164	4,625.280	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	1,945.16000	1.94516	1,706.19000	1.70619	1,945.160	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,573.95000	4.57395	5,027.72000	5.02772	4,573.950	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	1,973.57000	1.97357	1,732.00000	1.73200	1,973.570	21.68	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,523.01000	4.52301	4,974.18000	4.97418	4,523.010	21.68	0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.42077	74.50153	9.51683	73.79924		21.67	0.00	0	0.00

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	9.54	Call	4,870.90000	4.87090	4,498.35000	4.49835	4,870.900	21.70	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	4,000.95000	4.00095	4,330.69000	4.33069	4,000.950	21.70	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	4,908.58000	4.90858	4,534.21000	4.53421	4,908.580	21.70	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	3,966.48000	3.96648	4,294.40000	4.29440	3,966.480	21.70	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	4,946.40000	4.94640	4,570.20000	4.57020	4,946.400	21.71	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	3,932.27000	3.93227	4,258.36000	4.25836	3,932.270	21.71	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.49244	72.40748	9.59122	71.69471		21.41	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	5,759.43000	5.75943	5,371.74000	5.37174	5,759.430	21.36	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	4,699.09000	4.69909	5,024.17000	5.02417	4,699.090	21.36	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	4,664.41000	4.66441	4,987.94000	4.98794	4,664.410	21.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	5,795.65000	5.79565	5,406.41000	5.40641	5,795.650	21.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	5,831.95000	5.83195	5,441.17000	5.44117	5,831.950	21.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	4,629.94000	4.62994	4,951.93000	4.95193	4,629.940	21.37	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			21,687.10000	21,687.10000	21,971.24000	21,971.24000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.97180	4.97180	5.00490	5.00490		11.40	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	58.09100	0.05809	82.92520	0.08293	58.091	11.54	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	76.29100	0.07629	68.02520	0.06803	76.291	11.54	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	53.90450	0.05390	77.55820	0.07756	53.904	11.57	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	82.10450	0.08210	72.65820	0.07266	82.105	11.57	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	49.94720	0.04995	72.77720	0.07278	49.947	11.60	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	88.14720	0.08815	77.87720	0.07788	88.147	11.60	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.92200	4.92200	4.95290	4.95290		11.97	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	86.82090	0.08682	103.06970	0.10307	86.821	12.15	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	204.82090	0.20482	190.16970	0.19017	204.821	12.15	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	83.48060	0.08348	99.39730	0.09940	83.481	12.17	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	211.48060	0.21148	196.49730	0.19650	211.481	12.17	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	80.24350	0.08024	95.82800	0.09583	80.244	12.18	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	218.24350	0.21824	202.92800	0.20293	218.243	12.18	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,165,907,807.91</b>	<b>107,507</b>	<b>3 895 838.00</b>
<b>i-Bonds</b>													
AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.74130			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.70500	105.04440	7.70500	105.02247			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.99228			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			9.28500	103.76643	9.28500	103.74042			0.00	0	4,200,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	99.84620			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	99.93949			0.00	100,000,000	100,000,000.00
AB013	On 21/11/2018	Spot Bond			10.15000	95.17835	10.15000	95.15233			0.00	0	100,000,000.00
AB06	On 27/03/2015	Spot Bond			8.00500	103.32988	8.00500	103.30748		14,873,290,000,000.00	1,858,000,000	3,483,700,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	6.96500	108.46883		6.96500	104.06242			0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.31959			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.42500	105.35502		9.42500	105.32822			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.55000	136.26861		1.55000	136.25816			0.00	0	400,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.75000	124.59023		2.75000	254.92849			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.86389			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.11926			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.57134			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.12089			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.17245			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.20668			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.71898			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.46500	108.00733		8.46500	107.98260			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.06131			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.21500	104.48044		8.21500	104.45720			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.52766			0.00	0	200,000,000.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.86026			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.70190			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.58315			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.80373			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00657			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.20496			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.72108			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.29624			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.98254			0.00	0	0.00

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	102.94154			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	6.00000	137.31684		6.00000	132.20508			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.45000	126.87403		3.45000	126.85773			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	4.40000	113.87356		4.40000	113.85608		8,800,000,000,000.00	2,000,000,000	500,000,000.00	
ABLI05		On 18/02/2018	Spot Bond	5.15000	98.08000		5.15000	98.06289			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	6.34000	99.62717		6.34000	99.60661			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	11.82500	109.03149		11.82500	108.99690			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.06746			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.18714			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.28100			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.34750			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.80000	107.82344		4.80000	107.80573			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	43.84798		100.00000	43.73941			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.49000	161.10045		2.49000	161.08402			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	155.72072		2.76000	155.70370			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.52000	161.76271		2.52000	161.74609			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.29000	165.53875		2.29000	165.52278			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	8.82125	71.65681		8.82125	71.64021			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	8.82125	71.65681		8.82125	71.64021			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	89.82000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.05745			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	89.91000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	88.76000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.07000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	85.85000			0.00	0	0.00

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	85.20000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.69149			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.57541			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	84.82000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.75500		102.21388		7.75500	102.19251			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	84.91000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.51000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	85.02000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.87915			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.99500		113.79582		7.99500	113.77118			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56978			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	82.30000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	82.39000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	3.09000		90.04534		3.09000	97.71912			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	3.02000		96.21630		3.02000	143.44980			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.89000		109.09567		2.89000	189.01721			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	80.92000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	10.22000		85.47455		10.22000	85.45102			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	90.48000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	107.88008			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	86.64000			0.00	0	0.00

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	93.84000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	10.21000		103.75111		10.21000	103.72273			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	10.15500		104.14672		10.15500	104.11838			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.63500		88.01329		9.63500	87.99053			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.21000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.07000			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	10.25000		103.46478		10.25000	103.43637			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	86.23000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.31371			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.37292			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	9.12500		106.73735		9.12500	106.71105			0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond	7.65500		103.22758		7.65500	103.20616			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.65500		95.04402		9.65500	95.01940			0.00	0	0.00
ABS7	On 11/09/2026	Spot Bond	10.41000		92.76231		10.41000	92.73631			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.35500		105.89511		8.35500	105.87117			526,365,000,000.00	63,000,000	63,000,000.00
ABSI1	On 11/06/2014	Spot Bond	2.25000		131.23625		2.25000	128.70022			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.56000		204.22570		2.56000	258.72707			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.49000		121.47890		1.49000	124.17901			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.49000		120.27041		2.49000	122.67373			0.00	0	0.00



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	45.15989	100.00000	45.04806				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.15500	107.69917	12.15500	107.66407				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.94960				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.61947	100.00000	2.61298				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.94828				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.92976				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	15.61325	100.00000	15.57459				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.95091				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	61.41661	11.00000	61.39905				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.61325	100.00000	15.57459				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.88028				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24551				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.38095				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.18510				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.22592				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24388				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42588				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42588				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42831				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.15247				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42831				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42347				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	87.49807			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.12952			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.99245			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.20148			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.24207			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.25836			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.22572			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.15248			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.11000	101.22283		10.11000	101.17941			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.05459			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.36519			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.05823			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	81.04419			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	168.83809			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	168.91255			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.18504			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.84802			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.14420			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.13440			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.22035			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.52144			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.21907			0.00	0	0.00

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	100.42003			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.08060			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.20875			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.40690			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.03699			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.18996			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.99244			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.97444			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16404			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03335			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00554			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05951			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16077			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10357			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03825			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05624			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.27820		10.23000	104.24947			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.07403			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.04643			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.47921			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	111.80343			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.99027			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.22500	99.90091		10.22500	99.87354			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15579			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.55635		1.75000	110.63522			0.00	0	0.00

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	101.05461			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.05767			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13331			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.17391			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.09270			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.16579			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.12518			0.00	2,000,000,000	2,000,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21449			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.24603			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.18203			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.51081			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.16579			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.12713			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.19640			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.21762			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.04625			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.07078			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.22259			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.21125			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30372			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.14143			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29074			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.88462			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30372			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.24759			0.00	0	0.00

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	101.23883			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.23883			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	123.47151			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	125.26511			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06019			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.04880			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.96540			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.07970			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.08457			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.13331			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.06181			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.06019			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.17037			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.10765			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.39176			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.20990			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	8.61150		100.00000	8.58993			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.94229			0.00	0	15,000,000,000.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.93614			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.93203			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.46029			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.51932			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.59791			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.43862			0.00	0	500,000,000.00
AHF3A2		On 18/04/2016	Spot Bond	8.76000	97.99765		8.76000	97.97457			0.00	0	0.00

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	100.60210			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.72144			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.20500	101.22394		9.20500	101.19877			6,366,178,000,000.00	691,600,000	350,300,000.00
AIR02	On 30/04/2023	Spot Bond	9.85000	114.46275		9.85000	114.43252			19,700,000,000,000.00	2,000,000,000	1,000,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	62.44019		100.00000	62.28557			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	8.05500	110.08451		8.05500	110.06050			0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	59.40386		100.00000	59.25676			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.00808		100.00000	14.97468			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.27000	148.56917		3.27000	148.55088			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	5.50000	100.00000		5.50000	128.79666			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.28664			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.13589			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	102.11633			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.53014			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.16811			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
ASN004	On 22/03/2016	Spot Bond	100.00000	13.53570		100.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.15923			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.97888			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.23292			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.88160			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.69500	104.15903		9.69500	104.13195			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.96587			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.47609			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.73562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.35852			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.40340			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.21000		98.83819		10.21000	98.81115		1,041,420,000,000.00	102,000,000	1,054,500,000.00	
BAW2	On 02/10/2015	Spot Bond	7.95500		109.99737		7.95500	109.97380			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.95619			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.86057			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.19500		103.65690		8.19500	103.63403			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.57500		104.89605		9.57500	104.86910			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.84772		103.02666		11.84772	102.41267			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.67929		101.29537		11.67929	101.37066			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.73431		101.16815		11.73431	101.29400			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.28733			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.78933		100.94589		11.78933	101.12238			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.76036		98.82307		12.76036	98.60869			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.32057			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.32057			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.32065			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	12.09772		99.50905		12.09772	100.32608			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.99729		101.79922		11.99729	101.02077			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.67929		101.29537		11.67929	101.37066			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.96130		100.79663		11.96130	101.03771			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	11.15004		94.05262		11.15004	100.40388			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.24750			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.23222			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.23222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.15992			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.88957			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.09871	99.91976		11.09871	100.45759			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.35000	98.31559		12.35000	98.07314			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.36770			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.27500	64.62308		12.27500	95.47036			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.88949			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.12130			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	86.26009		9.28000	101.25651			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.21251			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		12.09500	63.53907		12.09500	95.22055			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.17308			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.20594			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.20594			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.74462			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.15730			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.86324			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.22060			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.76181			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.88959			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.22060			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.56834			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.84772	103.39526		14.84772	102.79835			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		16.13474	100.48991		16.13474	100.28573			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		15.02587	100.01088		15.02587	100.73670			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.63154			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.63154			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.63154			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.69674			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.69228			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.74507		100.00000	13.71899			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.15671		100.00000	21.10432			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.25499		100.00000	19.20730			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.88580		100.00000	11.85636			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.90237		100.00000	11.87256			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.37049		100.00000	14.33491			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.45179		100.00000	12.42095			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	91.94524		100.00000	91.72684			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.43724			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.34844			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.38231			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	50.00005		100.00000	50.00004			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond		100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.46000	102.49732		2.46000	168.53515			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.77000	94.13003		8.77000	132.83023			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.77000	95.50690		8.77000	133.22776			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		9.15500	94.62393		9.15500	94.60066			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.19235			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.38754			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.08622			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.78500	97.20583		8.78500	97.18274			0.00	0	350,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.30769			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.43816			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.44955			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.48752			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.52545			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63120			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	14.42236		100.00000	14.38665			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.36098			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.37891			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.38660			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.38916			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.41986			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.46075			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	9.02663		100.00000	9.00427			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	9.02663		100.00000	9.00427			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06961			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16413			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18991			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.12500	102.95269		9.12500	102.92731			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.26721			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.47496	100.00000	6.45893					0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.47496	100.00000	6.45893					0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.66500	101.96693	6.66500	101.94887				129,500,950,000,000.00	19,430,000,000	9,785,000,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.48110					0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.77210					0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.12551					0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	97.06243					0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.69437					0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.95163					0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	99.94296					0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.94869					0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.94599					0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.94106					0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.92054					0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	99.89100					0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	43.91544	100.00000	43.80547					0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	14.63867	100.00000	14.60242					0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000	0.00000	99.98051					0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	8.01500	107.20761	8.01500	107.18434					0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	10.22500	113.14577	10.22500	113.11461					0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.47927					0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.52980					0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.87500	104.27360	9.87500	104.24585				197,500,000,000.00	20,000,000	657,800,000.00	
CBL12	On 06/09/2018	Spot Bond	12.00500	102.83270	12.00500	102.79959					0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.41769					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	12.25500		97.99905		12.25500	97.96686			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.19957			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	10.11500		100.56856		10.11500	100.54115			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.83970			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.69500		93.54031		12.69500	93.50903			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.30825			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.64600			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.23655			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.96000		91.56312		10.96000	91.53613			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.60000		113.47048		10.60000	113.43829			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.45000		109.41503		10.45000	109.38442			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.79000		113.95918		9.79000	113.92909			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.02203			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.47500		103.99832		12.47500	103.96357			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.09529			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.36548			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.14075			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.89774			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.04260			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.70042			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.69029			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.93163			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.93235			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.92852			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.47937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.08527			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		89.07888		100.00000	88.87457			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		89.07888		100.00000	88.87457			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		89.07888		100.00000	88.87457			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.18514			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		89.07888		100.00000	88.87457			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.33803			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.55886			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.34396		10.11000	101.31635			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.55886			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.74946			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		114.30180		2.76000	114.28940			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.94602			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		111.31172		3.14000	114.12086			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		99.79921		8.25000	103.89272			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.55886			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.55886			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		121.01101		3.10000	115.50619			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.64455		2.40000	115.15858			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.72979			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.01253			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.57935			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	9.05500		101.66685		9.05500	101.64212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.59919			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.58942			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.47824			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.48770			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	9.10500	101.80905		9.10500	101.78415			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	9.10500	101.80905		9.10500	101.78415			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.44859			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	105.38870			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	9.15500	100.54266		9.15500	100.51794			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.21780			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.35816			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.50269			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.50269			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	93.23927		100.17539	92.79461			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.68746			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.07385			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.23673			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.88786			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.88018			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	99.87592		9.35000	99.85112			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	99.87592		9.35000	99.85112			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.86898			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.86860			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	92.61636			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.81265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.09206			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.81632			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.90908			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.90908			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.90908			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.90908			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.90908			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.93506			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.97815			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.97815			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.97815			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.97815			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.97815			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.98536			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		10.02500	102.40496		10.02500	102.37729			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	101.03400			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.03400			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.36814			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40557			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.81828			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.11706			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10895			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12802			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.88692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.84091			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12475			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	105.34803			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35858			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.99540			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.90467			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.07644			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26317			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26317			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26317			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26317			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.16375			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.80069			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42523			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14388			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.55502			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03486			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12948			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90873			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.31085			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05683			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05683			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05027			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	127.07842			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.87576			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	127.53362			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.51342			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	127.14359			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.66357			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.85909			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	127.59688			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.09024			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.50000	91.89947		11.50000	91.87109			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	12.02000	93.57731		12.02000	93.54715			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99645			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.32317			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.08813			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40913			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.41117			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.05829		8.80500	102.65291			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.14143			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.29813			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	120.25441			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.20150			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.22585			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.31993			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.23883			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.78900			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.78900			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.78900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.38110		0.00		0	0.00	
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.93321		0.00		0	0.00	
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.40510		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.99645		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	109.59841		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	109.64099		0.00		0	0.00	
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.96097		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.33526		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.55798		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00318		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.79263		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.44613		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.07079		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.27453		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.33077		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.16110		0.00		0	0.00	
CLN348	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.95326		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96951		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.30906		0.00		0	0.00	
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.84121		0.00		0	0.00	
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.84121		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	99.79862		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.12382		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	99.82892		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN357	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.83466			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.30916			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.30882			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.31764			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		101.18523		10.55000	100.30346			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.68000		100.38432		10.68000	100.37074			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.29084			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.32400			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.82000		102.15042		12.82000	106.27775			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.18184			0.00	2,500,000,000	2,500,000,000.00
CLN367	On 06/08/2023	Spot Bond	12.72000		100.17837		12.72000	100.14267			0.00	0	1,100,000,000.00
CLN368	On 26/07/2022	Spot Bond	11.09000		100.16671		11.09000	100.13334			0.00	0	1,100,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		37.69770		7.01000	38.30916			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	139.08961			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	9.15500		94.62393		9.15500	128.08075			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.77000		30.34384		8.77000	132.83023			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.77000		30.74482		8.77000	133.22776			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	88.34031			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	88.24061			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.74497			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.74497			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.23409			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.14267			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.16069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16579			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.40913			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.04556			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.82269			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.60500	110.25740		9.60500	107.80327			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.57500	99.86833		9.57500	99.84268			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.87000	110.19715		10.87000	110.16511			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.95500	105.14441		8.95500	105.11911			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		10.46000	105.99116		10.46000	105.96131			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.81000	93.75262		10.81000	93.72551			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.50000	94.89648		11.50000	94.86734			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.50000	87.79265		11.50000	87.76570			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.49902			0.00	0	10,000,000,000.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.80472			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.44172			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.29240			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	102.30927			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.88877			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		0.00000	100.00000		0.00000	97.10978			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.92283		100.00000	11.89330			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.35322			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.85000	96.66789		8.85000	96.64476			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.66128			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.81221			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.28620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC02	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.25241			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.98189			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.55474			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.17289			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.23518			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.83500		117.61327		7.83500	117.58844			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.15000		101.66300		9.15000	101.63788			3,703,920,000,000.00	404,800,000	3,571,800,000.00
DV23	On 27/02/2023	Spot Bond	9.46000		108.00660		9.46000	102.99076			9,506,354,000,000.00	1,004,900,000	12,916,900,000.00
DV24	On 18/02/2024	Spot Bond	8.00000		100.02167		8.00000	8.00000			2,360,000,000,000,000.00	95,000,000,000	32,000,000,000.00
DV29	On 18/02/2029	Spot Bond	8.00000		100.02167		8.00000	8.00000			863,200,000,000,000.00	07,900,000,000	53,400,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.05424			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.09205			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.98317			0.00	1,000,000,000	1,000,000,000.00
E170	On 01/08/2020	Spot Bond	8.74000		123.75467		8.74000	123.72544			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.51993			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		104.36056		0.10000	131.54090			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.45000		112.51983		2.45000	112.50843			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.46000		99.99542		2.46000	99.98527			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.55000		98.86521		2.55000	98.85494			0.00	0	20,200,000,000.00
EMM01	On 28/07/2020	Spot Bond	10.36000		101.55071		10.36000	101.52239			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.21000		107.27548		10.21000	107.24597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	10.55000		99.85989		10.55000	99.83154			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.94000		89.63701		10.94000	94.32479			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.98174			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	102.87359			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.06894			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.19413			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.98254			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		90.00000		100.00000	89.55224			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		99.45504		100.00000	99.18478			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		99.80480		100.00000	99.54691			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		89.10638		100.00000	88.89523			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		81.11111		100.00000	80.93126			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.62035		3.00000	128.60540			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	12.01500		102.82053		12.01500	102.78739			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	105.37335			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.39964			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.79077			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.61500		83.40854		10.61500	96.68807			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.80033			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.57940			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.02135			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.01957			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.01997			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.02176			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.02196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.01805			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.01868			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.01853			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.01932			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.01836			0.00	1,000,000,000	500,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.01903			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.48500		104.05528		7.48500	100.16708			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.40000		106.01522		8.40000	105.99126			42,000,000,000.00	5,000,000	6,799,400,000.00
ES23	On 25/01/2023	Spot Bond	9.09500		106.13154		9.09500	106.10546			52,751,000,000.00	5,800,000	9,787,142,100.00
ES26	On 02/04/2026	Spot Bond	9.36000		92.19659		9.36000	92.17342			643,032,000,000.00	68,700,000	5,761,300,000.00
ES33	On 15/09/2033	Spot Bond	9.80500		83.34657		9.90500	82.60189			1,379,257,584,000,000.00	40,668,800,000	16,650,000,000.00
ES42	On 25/04/2042	Spot Bond	10.12000		87.69135		10.12000	87.66757			0.00	0	10,500,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.88524			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.52229			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.94925			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.82908			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.53311			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.60402			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.69456		100.00000	10.66778			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.40766		100.00000	10.38160			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.11947			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.17072			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.27315			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.37549			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.25500		104.84541		7.25500	104.82478			0.00	0	1,557,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	10.09500	95.39217	10.09500	95.36636			0.00		0	0.00	
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.11498			0.00		0	0.00	
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11491			0.00		0	0.00	
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.35775			0.00		0	0.00	
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	103.56414			0.00		0	0.00	
FRBC21	On 21/12/2018	Spot Bond	11.89500	102.31769	11.89500	102.28522			0.00		0	0.00	
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.75935			0.00		0	0.00	
FRBI22	On 31/01/2022	Spot Bond	2.59000	121.00651	2.59000	121.80551			0.00		0	0.00	
FRBI23	On 07/12/2023	Spot Bond	2.59000	126.15081	2.59000	258.12276			0.00		0	0.00	
FRBI25	On 31/01/2025	Spot Bond	2.80000	94.55389	2.80000	94.54340			0.00		0	0.00	
FRBI28	On 31/03/2028	Spot Bond	3.00000	96.43857	3.00000	143.78128			0.00		0	0.00	
FRBI33	On 07/12/2033	Spot Bond	2.78000	110.84638	2.78000	192.05103			0.00		0	0.00	
FRBN04	On 15/09/2015	Spot Bond	8.26500	113.38513	8.26500	113.35976			0.00		0	0.00	
FRBZ01	On 30/11/2020	Spot Bond	7.98200	59.42124	7.98200	58.73023			0.00		0	0.00	
FRBZ02	On 28/10/2024	Spot Bond	9.48700	37.95823	9.48700	37.04839			0.00		0	0.00	
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.70224	9.72000	35.77104			0.00		0	0.00	
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.92216			0.00		0	0.00	
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.53515			0.00		0	0.00	
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	102.46004			0.00		0	0.00	
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.27600			0.00		0	0.00	
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.46077			0.00		0	0.00	
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.46077			0.00		0	0.00	
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.96758			0.00		0	0.00	
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.41661			0.00		0	0.00	
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39741			0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.63260			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.18520			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.31908			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	102.68568			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		99.97998		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		99.97998		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.60688			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.30372			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.23397			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.42534			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.27939			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		99.98391		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.37180			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.73250			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.67598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.71078		100.09221	13.67680			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.14468			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.64564			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.39058			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.57659			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.25157			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.86863			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.28634			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.30269			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.17371			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.20638			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.63558			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.12552			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.10731			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.18203			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.22187		13.22500	55.20192			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.10406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.10569			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.70732			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.16417			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		4.04500	86.19124		4.04500	89.15917			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.22260			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.22260			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.93285			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99645			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.39891			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.72919			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.14143			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.11057			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.29591			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.33128			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.15940			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.29276			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.40626			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.55474			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.19339			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.73868			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.03927			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.90731			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.52358			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.32966			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.50797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.29117			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.28310			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.57205			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.07907			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.34335			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.83000	114.20432		3.83000	111.60007			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.30917			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.32386			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.81000	104.92740		3.81000	111.75676			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.83000	98.94732		1.83000	121.30493			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.83000	102.18536		3.83000	111.60007			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.81000	101.57758		2.81000	119.62680			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.88000	102.48041		2.88000	124.81732			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.40132			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.43468			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.80742			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.84169			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.11978			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.29942			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	105.24184			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.54081			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.47886			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24370			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.67031			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	104.12223			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	94.28031			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	92.38889			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.68258		100.00000	9.65860			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	16.36636		100.00000	16.32583			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.95000	142.39371		4.95000	142.36965			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.35445			0.00	0	190,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.29984			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.63300			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.78916			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.62199			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.93490			0.00	0	50,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.97888			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	100.00000		0.00000	82.70601			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		3.05000	87.07481		3.05000	113.23404			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.41743			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.77154		10.38000	100.74285			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.77154		10.38000	100.74285			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.34808			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.21533			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.44309			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		3.10000	121.25714		3.10000	248.10618			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.60000	126.05259		2.60000	257.92171			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.32000	119.21734		3.32000	243.93105			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.96000	98.66587		2.96000	118.65321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.33354			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.49000	122.68628		2.49000	118.92277			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50596			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.75361			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.28688			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	3.03000	90.18436		3.03000	90.17381			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	17.05884		104.97509	17.01472			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	21.46329		101.07593	21.40963			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	13.04410		100.44759	13.01166			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.05660			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	19.74043		100.76967	19.69121			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	2.61000	100.42437		2.61000	100.41381			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	100.65893			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.76000	92.96570		2.76000	100.88927			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.32968			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.79000	92.69586		2.79000	100.59634			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.74173			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.80000	124.10734		2.80000	321.74209			0.00	0	0.00
FRS92		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.76791			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.16982			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.16025			0.00	0	0.00
FRS95		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.15257			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.58261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.42112			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.91956			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.72355			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.60500		104.97859		6.60500	104.95975			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.20500		105.36543		7.20500	105.34483			0.00	0	220,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.13500		103.15330		8.13500	103.13058			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.59500		103.38955		8.59500	103.36553			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.77500		109.56042		8.77500	109.53457			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.22000		101.39832		9.22000	101.37308			184,400,000,000.00	20,000,000	991,600,000.00
FRX20	On 01/10/2020	Spot Bond	9.47000		99.89220		9.47000	99.86680			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	10.07000		86.26611		10.07000	86.24270			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	10.13000		106.08160		10.13000	106.05280			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.50000		95.16622		10.50000	96.61862			52,500,000,000,000.00	5,000,000,000	5,500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.91000		93.89564		10.91000	89.12265			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.78000		77.98242		10.78000	77.95992			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.88935			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.93999			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.98091			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.99726			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.03809			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.10346			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.15246			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.36468			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.01157			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.68692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond		9.92500	102.22763		9.92500	102.20043			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	100.28240			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	99.58383			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.96227			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	100.29623			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.30508			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.32218			0.00	120,000,000	30,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.34338			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.37278			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.29796			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.76939			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.55725			0.00	60,000,000	60,000,000.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.16679			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.72373			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.24784			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	100.80745			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		100.00000	40.46626		100.00000	40.36823			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.08829			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.42639			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.44767			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.20777			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.29448			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.29811			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.37432			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.24378			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.47211			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.62207	100.87663		8.62207	95.72191			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	100.49966			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.97433	100.90356		8.97433	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.53506			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.42399	100.94172		9.42399	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.57829			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	100.55005			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.64495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.67247			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		100.00000	8.63312		100.00000	8.61150		320,000,000,000,000.00	3,200,000,000	30,000,000,000.00	
HPF05	On 17/02/2017	Spot Bond		8.00000	100.04335		8.00000	100.02167		45,392,000,000,000.00	5,674,000,000	20,000,000,000.00	
HWAY20	On 31/07/2020	Spot Bond		8.88000	104.70392		8.88000	104.67879		177,600,000,000,000.00	20,000,000	3,019,400,000.00	
HWAY23	On 07/12/2023	Spot Bond		2.37000	128.33535		2.37000	262.59421		0.00	0	8,800,000,000.00	
HWAY24	On 07/12/2024	Spot Bond		2.35000	130.99831		2.35000	263.00533		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond		9.88500	94.94449		9.88500	94.91918		0.00	0	3,142,900,000.00	
HWAY35	On 31/07/2035	Spot Bond		9.80500	95.54129		9.80500	95.51602		0.00	0	0.00	
HWF01U	On 26/03/2015	Spot Bond		100.00000	37.55543		100.00000	37.46243		0.00	0	0.00	
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.74778		100.00000	9.72364		0.00	0	0.00	
HWF03U	On 09/10/2014	Spot Bond		100.00000	59.83437		100.00000	59.68621		0.00	0	0.00	
HWF04U	On 09/10/2015	Spot Bond		100.00000	28.45756		100.00000	28.38710		0.00	0	0.00	
HWF05U	On 09/10/2016	Spot Bond		100.00000	15.77481		100.00000	15.73575		0.00	0	0.00	
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.71141		100.00000	10.68546		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond		2.14000	107.17243		2.15000	107.05790		71,705,408,000,000.00	33,507,200,000	81,102,000,000.00	
I2038	On 31/01/2038	Spot Bond		2.42000	105.32389		2.43000	105.12079		169,642,000,000,000.00	70,100,000,000	56,978,000,000.00	
I2046	On 31/03/2046	Spot Bond		2.45000	104.42453		2.45000	104.41399		164,150,000,000,000.00	67,000,000,000	74,497,000,000.00	
I2050	On 31/12/2050	Spot Bond		2.40000	111.45102		2.40000	111.43988		288,000,000,000,000.00	120,000,000	14,220,000,000.00	
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.60000		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond		8.15500	106.74657		8.15500	106.72300		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.19075		0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.26272		0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.14341		0.00	0	15,000,000,000.00	
IBL20	On 15/03/2014	Spot Bond		8.11000	108.17316		8.11000	103.79843		60,825,000,000,000.00	7,500,000,000	7,500,000,000.00	
IBL21	On 15/03/2016	Spot Bond		8.65500	105.69944		8.65500	105.67471		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond		9.27500	106.69657		9.27500	106.66985			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		8.04000	107.02198		8.04000	102.82571			256,310,858,400,000.00	31,879,460,000	31,879,460,000.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.41155			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.80000	112.76301		4.80000	112.74469			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		8.47500	99.56955		8.47500	99.54672			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.27497			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.29113			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.65000	101.32554		1.65000	123.61635			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.56000	101.50202		2.56000	122.06523			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.32628			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.45140			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.94500	102.74553		8.94500	102.72082			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.64077			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.88938			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.01754			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.52500	95.49725		9.52500	95.47284			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.97000	88.76689		9.97000	88.74303			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.40003			0.00	0	18,800,000.00
IBL49	On 02/04/2018	Spot Bond		9.02500	97.10274		9.02500	97.07920			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		10.02000	96.14546		10.02000	96.09592			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.32866			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.33843			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		8.41500	97.84425		8.41500	97.82197			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		9.30500	96.14444		9.30500	96.12030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.37476			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.08932			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.59500		99.94461		8.59500	99.92138			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	9.21000		100.04976		9.21000	100.02487		69,075,000,000,000.00	7,500,000,000	7,500,000,000.00	
IBL60	On 17/02/2024	Spot Bond	10.26000		100.02446		10.26000	99.99682		333,450,000,000,000.00	32,500,000,000	32,500,000,000.00	
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00333		100.00000	0.00332			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.37959			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.40166			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.61000		96.57798		9.61000	96.55308			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.68279		5.00000	101.66899			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.68279		5.00000	101.66899			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.25954		5.00000	100.24587			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.68279		5.00000	101.66899			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.74366		4.00000	101.73253			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.87870			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.80427			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.12045			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		111.05248		9.20000	111.02504			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.96869			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.96869			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.02140			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.61336		100.00000	8.59203			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.35986			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.23015			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.10609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN04	On 15/03/2015	Spot Bond		10.15500	102.60843		10.15500	102.58036			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.38359			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.50575			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.05333			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.50670			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	5.53906		100.00000	5.52519			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond		100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond		100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond		5.80000	94.51796		5.80000	99.92061			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond		5.80000	99.90475		5.80000	99.80968			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond		5.80000	99.79385		5.80000	99.69899			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond		5.80000	99.68320		5.80000	99.58855			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond		5.90000	99.34162		5.90000	99.24600			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond		5.90000	99.23008		5.90000	99.13468			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond		5.90000	99.11879		5.90000	99.02360			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond		6.00000	98.99110		6.00000	98.89455			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond		6.00000	98.87847		6.00000	98.78214			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond		6.00000	98.76610		6.00000	98.66998			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond		6.00000	98.66998		6.00000	98.55808			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.08805			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		11.84772	102.07536		11.84772	101.84328			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		11.84772	99.96467		11.84772	100.58560			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.18126			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.84051			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.15528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond		6.50000	102.47274		6.50000	102.45473			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.26317			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.81514			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
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	97.46638			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.25962			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.09822			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.50008			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53831			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.13569			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.21851			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.89713			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.13819			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.27826			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.40205			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.31425			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.89750			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.93570			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.04458			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.44615			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.23571			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.11771			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	109.32921		100.00000	109.03767			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.15992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.25290			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.74796			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.59014			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.60474			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.61451			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		9.16500	102.12001		9.16500	102.09487			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		7.66500	108.17675		7.66500	103.67093			0.00	0	1,041,200,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.31572			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		9.42500	104.93543		9.42500	104.90874			0.00	0	0.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.73783			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.68660			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.81218			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.20495			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		9.33500	103.17241		9.33500	103.14655			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.22105			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.59949			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.65000	93.98273		3.65000	113.01926			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		4.18000	93.57197		4.18000	125.67689			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.94321			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.70199			0.00	40,000,000	20,000,000.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.68169			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.41322			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.07044			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		4.15000	87.51963		4.15000	88.27083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030A		On 31/01/2025	Spot Bond	4.15000	87.44667		4.15000	95.53179			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.52068			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.08956			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.05333			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	12.59500	107.78962		12.59500	107.75325			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.46467			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	4.18000	92.57893		4.18000	125.67689			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.35500			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.45289			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.01693			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.80000	94.51797		5.80000	94.51797			0.00	0	0.00
IVA408		On 20/02/2014	Spot Bond	5.80000	99.98411		5.80000	99.88889			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.80000	99.87304		5.80000	99.77803			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.80000	99.76221		5.80000	99.66741			0.00	0	0.00
IVA411		On 13/03/2014	Spot Bond	5.80000	99.65163		5.80000	99.55704			0.00	0	0.00
IVA414		On 03/04/2014	Spot Bond	5.90000	99.30973		5.90000	99.21417			0.00	0	0.00
IVA415		On 10/04/2014	Spot Bond	5.90000	99.19826		5.90000	99.10291			0.00	0	0.00
IVA416		On 17/04/2014	Spot Bond	5.90000	99.08704		5.90000	98.99191			0.00	0	0.00
IVA417		On 24/04/2014	Spot Bond	6.00000	98.95890		6.00000	98.86241			0.00	0	0.00
IVA419		On 08/05/2014	Spot Bond	6.00000	98.73404		6.00000	98.63799			0.00	0	0.00
IVA420		On 15/05/2014	Spot Bond	6.00000	98.62199		6.00000	98.52616			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.12541			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.28805			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.32782			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.82072			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.70099			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.10392			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.23816			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.24023			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.13659			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.23682			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.96571			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.87964			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.41309			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.60483			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.60973			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.61950			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.57549			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.46818			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.28800			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.10696			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.01810			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		55.13603		100.00000	54.99796			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		99.86569		100.00000	99.60831			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		81.11111		100.00000	80.93126			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		81.11111		100.00000	80.93126			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.39602			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		58.19235		100.00000	58.04824			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.77108			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		16.69603		100.00000	16.65558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.61061			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	51.84589		100.00000	51.71606			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	64.79905		100.00000	64.64208			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	57.13660		100.00000	56.99512			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	55.66628		100.00000	55.56066			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	56.54446		100.00000	56.40287			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	51.79949		100.00000	51.63232			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.62688			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.36937			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		9.15000	137.68087		9.15000	137.64684			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.29054			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.06602			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.35928			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		9.52500	94.73263		9.52500	94.70828		1,933,575,000,000.00		203,000,000	88,400,000.00
LGL03	On 03/04/2018	Spot Bond		9.67500	67.76718		9.67500	96.09646			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		10.12000	95.66108		10.12000	95.63500		1,087,900,000,000.00		107,500,000	57,500,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.84646			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.40500	100.83812		11.40500	100.80740			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.02868			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.95988			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.95714			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.95386			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.30813			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.55237			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.75258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ045	On 02/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.37219			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.06608			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.64260			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	57.10864		100.00000	57.00029			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	51.84589		100.00000	51.71606			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.82756			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	60.71746		100.00000	60.56541			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond		100.00000	87.11217		100.00000	86.90476			0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.16183			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.77486			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.96675			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.88910			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.50633			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.17654			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.88180			0.00	0	50,000,000.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.73583			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.15445			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.06529			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.48354			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.11599			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.12522			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	53.41252		100.00000	53.41251			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	90.66872		100.00000	90.45129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP22U	On 09/09/2014	Spot Bond	100.00000		61.32028	100.00000	61.12459				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		55.43193	100.00000	55.29312				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		15.53602	100.00000	15.49755				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		37.92974	100.00000	37.83581				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.44500		101.46215	9.44500	101.43643				188,900,000,000.00	20,000,000	158,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.30815				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.20771				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.07521				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.25585				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.27390				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.36407				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.62684				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.66608				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.76000		102.82494	8.76000	102.80073				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.51500		100.47061	9.51500	100.44481				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.28500		99.76084	10.28500	99.73320				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.98000		103.43525	6.98000	103.41575				0.00	0	1,963,830,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.98906				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.02994				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.32000		101.43550	10.32000	101.40679				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	8.15500		104.17448	8.15500	104.15149				0.00	0	5,096,632,900.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.80762				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.68500		99.45243	9.68500	99.42659				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		10.24333	100.00000	10.21796				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.81566				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB02		On 31/05/2017	Spot Bond	9.38500	99.37444		9.38500	99.34941			0.00	0	125,700,000.00
MTN02		On 13/07/2014	Spot Bond	8.08500	101.84641		8.08500	101.82455			1,406,790,000,000.00	174,000,000	92,000,000.00
MTN03		On 13/07/2015	Spot Bond	8.25500	102.37245		8.25500	102.34958			0.00	0	430,000,000.00
MTN04		On 13/07/2017	Spot Bond	9.32500	103.31575		9.32500	103.28973			885,875,000,000.00	95,000,000	91,500,000.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.96127		100.89771	5.94623			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.04161		100.61875	6.02639			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
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.06909			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.07025			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.07129			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.07165			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.07838			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.08596			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.38256		100.00000	0.38160			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.38256		100.00000	0.38160			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.66000	93.93284		9.66000	93.90837			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	8.10500	97.87954		8.10500	97.85807			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.48927			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.84000	97.54814		9.84000	97.52227			1,535,040,000,000.00	156,000,000	83,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.68250			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.06164			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.40567			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.75798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.71476			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.28617			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.57469			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.85500		108.46413		7.85500	108.44104			1,256,800,000,000.00	160,000,000	780,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.54150			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.34500		113.81823		9.34500	113.78952			0.00	0	0.00
NBK4	On 28/10/2024	Spot Bond	11.32500		31.77112		11.32500	31.76178			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	8.25500		104.79827		8.25500	104.77499			1,551,940,000,000.00	188,000,000	1,035,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.47996			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.51125			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.90000		107.62132		7.90000	103.43384			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.97481			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.60500		105.25376		8.60500	105.22927			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.97203			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	99.85919			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.96179			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.77999			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.61082			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.49505			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	87.98872			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.40965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.33695			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.37575			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.29609			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.67803			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	84.15951			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.14685			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.10389			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.20094			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.01976			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.08303			0.00	200,000,000	100,000,000.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.01765			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.71259			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.97758			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.96749			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.96668			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.33885			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.27165			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.49500		102.16814		10.49500	102.12244			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.16608			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.53000		100.56887		10.53000	100.28317			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	100.00000		0.00916		100.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	9.10500		106.55681		9.10500	106.53061			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	102.75120			0.00	0	600,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.70094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.61732			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.77500		111.64241		12.77500	111.60422			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.93583			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.81047			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.15859			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.79740			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.61000		159.55668		2.61000	159.53990			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.37000		100.56349		9.37000	100.53805			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.03888			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	10.00000		104.46959		10.00000	101.89420			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.89167			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.02346			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.89723			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	99.89810			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.89412			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.20000		104.50719		10.20000	102.29479			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.89019			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.89419			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.89172			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.40000		104.54489		10.40000	101.86718			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.88381			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.88861			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.89012			0.00	60,000,000	30,000,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.85959			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.86939			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.88691			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.60500		109.65075		7.60500	104.08524			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	9.18500		114.33340		9.18500	114.30520			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.54000		119.49427		9.54000	119.46352			0.00	0	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.50500		162.13769		2.50500	162.12109			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.83000		121.34599		9.83000	121.31401			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.46250			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.44834			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.51289			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.34821			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.08741			0.00	600,000,000	300,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.02800			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.75565			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.26976			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.89017		100.00000	18.84441			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		27.81931		100.00000	27.75043			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.38500		105.18887		7.38500	105.16791			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		14.07662		100.00000	14.04138			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.54000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		42.97843		100.00000	42.87200			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.82292			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	103.73301			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.06920			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.33673			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.30745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PNP15	On 12/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.09608			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	100.00000	99.81785		100.00000	100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.96018			0.00	60,000,000	30,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.70299			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.28523			0.00	0	10,000,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.01690			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.99809			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.11246			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.05965			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.02033			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.17772			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.11093			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.06136			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.24983			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.17072			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.10922			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.29472			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.30663			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.31199			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.32390			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.37504			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.38692			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.38483			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.15500	109.30230		7.15500	109.28108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	6.83500	96.26554	6.83500	96.24767			0.00		0	0.00	
R010P	On 21/12/2025	Spot Bond	8.57000	37.04102	8.57000	37.03248			0.00		0	0.00	
R157	On 15/09/2015	Spot Bond	7.13000	115.12617	7.15500	115.06505			2,363,147,949,000,000.00		31,437,300,000	34,037,900,200.00	
R158	On 15/09/2015	Spot Bond	7.15500	115.08740	7.15500	115.06505			0.00		0	0.00	
R158P	On 15/09/2015	Spot Bond	7.05500	89.70910	7.05500	89.69192			0.00		0	0.00	
R159	On 15/09/2016	Spot Bond	7.15500	120.47978	7.15500	120.45638			0.00		0	0.00	
R159P	On 15/09/2016	Spot Bond	6.98500	83.84530	6.98500	83.82940			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	8.65000	115.88049	8.75000	115.01620			5,913,115,471,195,000.00		83,597,164,300	97,536,728,600.00	
R187P	On 21/12/2026	Spot Bond	8.49000	34.39665	8.49000	34.38880			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	8.41000	31.99026	8.41000	31.98302			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	2.10000	268.23476	2.10000	268.21025			7,679,700,000,000.00		3,657,000,000	32,081,800,000.00	
R201	On 21/12/2014	Spot Bond	6.44500	103.27238	6.46500	103.23803			2,507,105,000,000.00		389,000,000	02,944,000,000.00	
R202	On 07/12/2033	Spot Bond	2.29000	206.33878	2.29000	206.31886			16,158,240,000,000.00		7,056,000,000	57,032,500,000.00	
R2023	On 28/02/2023	Spot Bond	8.54000	94.91001	8.61000	94.46875			903,365,000,300,000.00		05,780,445,000	06,347,006,200.00	
R203	On 15/09/2017	Spot Bond	7.77500	105.02398	7.82500	104.84731			1,153,342,358,630,000.00		48,339,853,200	54,401,546,800.00	
R2030	On 31/01/2030	Spot Bond	9.14000	90.93784	9.14000	90.91539			578,287,800,000,000.00		63,270,000,000	83,058,700,000.00	
R2037	On 31/01/2037	Spot Bond	9.33500	92.59457	9.33500	92.57123			1,319,537,723,000,000.00		41,353,800,000	52,350,000,000.00	
R204	On 21/12/2018	Spot Bond	8.04000	101.14363	8.09500	100.90522			2,449,344,087,480,000.00		04,644,787,000	42,446,574,500.00	
R2048	On 28/02/2048	Spot Bond	9.43500	92.84272	9.43500	92.81907			4,527,325,309,500,000.00		79,843,700,000	35,753,300,000.00	
R207	On 15/01/2020	Spot Bond	8.26000	96.04477	8.32000	95.75560			2,766,009,680,000,000.00		34,868,000,000	23,936,300,000.00	
R208	On 31/03/2021	Spot Bond	8.39500	93.94620	8.46000	93.60145			3,838,729,601,000,000.00		57,263,800,000	04,674,730,100.00	
R209	On 31/03/2036	Spot Bond	9.13500	75.22681	9.23500	74.47633			3,516,269,872,090,500.00		84,922,810,300	24,788,240,600.00	
R210	On 31/03/2028	Spot Bond	2.28000	156.34809	2.28000	156.33303			36,121,456,776,000.00		15,842,744,200	21,072,500,000.00	
R211	On 31/01/2017	Spot Bond	0.96000	126.07243	0.95000	126.10072			5,232,000,000,000.00		5,450,000,000	22,650,000,000.00	
R212	On 31/01/2022	Spot Bond	1.99000	127.13281	1.99000	127.12154			10,467,400,000,000.00		5,260,000,000	09,858,700,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond		9.04500	82.23494		9.14000	81.50915			966,922,258,500,000.00	06,901,300,000	19,738,458,000.00
R214	On 28/02/2041	Spot Bond		9.35500	71.90306		9.35500	71.88491			5,002,712,542,500,000.00	34,763,500,000	73,557,400,000.00
R225C	On 15/03/2014	Spot Bond		6.32500	99.58583		6.32500	99.56865			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		6.43500	96.47683		6.43500	96.45995			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		7.21500	92.72072		7.21500	92.70257			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		7.05500	89.70910		7.05500	89.69192			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.97500	86.79093		6.97500	86.77449			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.98500	83.84530		6.98500	83.82940			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.52000	97.86719		6.52000	97.85009			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.47000	94.82097		6.47000	94.80439			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		7.12500	91.07606		7.12500	91.05855			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.99500	88.14598		6.99500	88.12933			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.97500	85.20569		6.97500	85.18965			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		7.03500	82.19908		7.03500	82.18347			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.80000	77.47629		7.80000	77.46001			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.85000	74.43065		7.85000	74.41491			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		8.10000	70.87702		8.10000	70.86156			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		8.08000	68.18157		8.08000	68.16674			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		8.06000	65.60125		8.06000	65.58701			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		8.05000	63.09531		8.05000	63.08164			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.28000	59.81079		8.28000	59.79746			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.26000	57.50851		8.26000	57.49572			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.38000	54.76286		8.38000	54.75051			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.35000	52.67930		8.35000	52.66746			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.32000	50.68961		8.32000	50.67826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond		8.29000	48.78915		8.29000	48.77826			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		8.25000	47.01561		8.25000	47.00517			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		8.21000	45.32399		8.21000	45.31397			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.69000	41.51309		8.69000	41.50339			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.65000	39.95006		8.65000	39.94077			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.61000	38.46066		8.61000	38.45175			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.57000	37.04102		8.57000	37.03248			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.53000	35.68749		8.53000	35.67931			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.49000	34.39665		8.49000	34.38880			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.45000	33.16526		8.45000	33.15772			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.41000	31.99026		8.41000	31.98302			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.68736			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76457			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.83252			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.80498			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.66091			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.80283		100.00000	12.77077			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.86362		100.00000	5.84910			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.25203			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.31688			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.85990			0.00	100,000,000	100,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.26668			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.65679			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.86835			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		100.00000	83.69190		100.00000	83.50591		9,320,000,000,000,000.00	93,200,000,000	31,600,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC12	On 14/08/2014	Spot Bond	100.00000		69.66272	100.00000	69.53418				7,950,000,000,000,000.00	79,500,000,000	28,400,000,000.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.46414				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.96308				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.68711				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.26322				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.28617				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.68863				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.44190				0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.53679				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.48385				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.39144				0.00	0	10,000,000,000.00
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	100.34432				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.37000				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.57475				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.51573				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.51573				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.43712				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.61661				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.84052				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		102.72898	12.35000	102.69498				0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.53823				0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		12.66525	100.00000	12.63353				0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.41117				0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.02144				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.66155			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.49884			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.77934			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		98.38275		100.00000	98.11828			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.84053			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.76169		100.00000	1.75732			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.55633		100.00000	9.53267			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		21.99473		100.00000	21.93965			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.43343		100.00000	13.41698			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.51699		100.00000	19.46971			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.62632			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.81113			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.76000		104.35254		9.76000	104.32523			195,200,000,000.00	20,000,000	607,200,000.00
RW23	On 10/12/2023	Spot Bond	9.86000		90.01516		9.86000	99.63326			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.29000		84.32003		10.29000	101.60149			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.14406			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.40500		108.41243		8.40500	108.38778			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.87623			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.87500		101.42958		9.87500	101.40272			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.43890			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.23285			0.00	40,000,000	20,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.41493			0.00	0	2,000,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.44141			0.00	300,000,000	300,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.43152			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.25500		103.90374		8.25500	103.88053			0.00	0	1,076,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond		9.69500	98.69725		9.69500	98.67158			0.00	0	397,400,000.00
SBK11	On 09/04/2014	Spot Bond		2.55000	136.96111		2.55000	133.22462			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		8.61500	112.85594		8.61500	112.82964			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		8.47500	113.06718		8.47500	113.04126			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		8.40500	113.17302		8.40500	113.14728			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		9.22500	100.66043		9.22500	100.63536			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		8.55000	112.95394		8.55000	112.92782			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.51500	113.00677		8.51500	112.98074			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.10389			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.97366			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.27445			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.83555			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.87500	103.74943		8.87500	103.72455			887,500,000,000.00	100,000,000	100,000,000.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.75475			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.01061			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.04946			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		10.11000	101.95162		10.11000	101.92400			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.40000	100.24153		10.40000	100.21346			27,456,000,000,000.00	2,640,000,000	1,320,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.02047			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.61518			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.17125			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	99.88597			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.58500	99.20510		9.58500	99.17945			0.00	0	0.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	8.38769		100.00000	8.34528			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.45000	92.96025		9.45000	92.93655			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond		10.16000	94.00790		10.16000	93.98216			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond		8.33500	107.87608		8.33500	107.85174			187,537,500,000.00	22,500,000	22,500,000.00
SBSI11	On 07/12/2023	Spot Bond		2.63000	125.75846		2.63000	257.31970			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.65000	102.56638		1.65000	123.61635			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	104.08000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	10.11713		100.00000	10.09207			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	156.24070		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.22000	108.44392		2.22000	121.63643			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.47274		6.50000	102.45473			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.24251			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.90074			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.64847			0.00	100,000,000	100,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.85500	98.13402		9.85500	98.10808			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.31188			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.67086			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.01495			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.90993			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.24869			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	8.58993		100.00000	10.71141			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.24637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond		8.45500	102.71487		8.45500	102.69138			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.69500	94.01042		9.69500	96.51542			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		9.17500	100.80700		9.17500	100.78202			0.00	0	4,790,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.02018			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.94474			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.08690			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.94440			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.36999			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.92500	102.84838		8.92500	102.82372			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.72150			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.87276			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.54209			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		10.14000	93.41608		10.14000	93.39069			0.00	0	2,400,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.52702			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.02860			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.35190			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		10.06800	86.05487		10.06800	86.03164			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		10.13000	85.77904		10.13000	85.75575			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.71000	102.24995		7.71000	102.22869			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.58000	90.36481		9.58000	90.34144			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17746			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		9.00500	101.30738		9.00500	101.28273			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		8.05500	113.70437		8.05500	113.67957			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.90000	99.16357		2.90000	99.53045			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		9.04500	97.27840		9.04500	97.25476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.13255			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.79001			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.84526			0.00	0	1,000,000,000.00
SSN017	On 21/12/2026	Spot Bond	10.17000		104.03861		10.17000	104.01025			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.33709			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.37213			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.11001			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.37000		73.00275		10.37000	73.12459			0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.48620			0.00	15,000,000,000	15,000,000,000.00
SSN023	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.47485			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.46003			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	99.91200			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.89702			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.80846			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.74886			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.69028			0.00	5,200,000,000	5,200,000,000.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.58598			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.98544			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.05378			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.94950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1048		On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.94984			0.00	5,000,000,000	5,000,000,000.00
SY1049		On 05/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.78304			0.00	0	0.00
SY1050		On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.65814			0.00	0	0.00
SY1051		On 14/05/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111		1,020,000,000,000,000.00	10,200,000,000	5,100,000,000.00	
SY1052		On 16/05/2014	Spot Bond	100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
SY1053		On 16/05/2014	Spot Bond	100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
SY1054		On 20/05/2014	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SY1055		On 19/03/2014	Spot Bond	100.00000	92.87532		100.00000	100.00000			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	7.61500	112.12832		7.61500	112.10531			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	9.35000	101.04568		9.35000	101.02031			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	75.26786		100.00000	75.12085			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	57.47243		100.00000	57.33011			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	21.55740		100.00000	21.50517			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	7.27000	107.42947		7.27000	103.40710			0.00	0	603,000,000.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.40910			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.27009			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	101.34556			0.00	0	0.00
TFS118		On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.95655			0.00	0	0.00
TFS119		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.04802			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.26651			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	8.40500	101.15781		8.40500	101.13481			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	100.43940			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.45495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.68126		7.83000	100.65990			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.43085			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.45028			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.37872			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.43085			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.45028			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	78.66279		7.16000	100.60425			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.48833			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.48522			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.55960			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54954			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.85161			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.81722			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.43006			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.45495			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.75820		8.73000	100.63936			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.42773			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.45028			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.56500	87.54764		9.56500	95.76664			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.48988			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.48134			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.55805			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.55495			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.79810			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.80116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.46035			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.25088		101.06155	6.23526			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.42773			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	109.23974			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.49764			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.52864			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.85465			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89459			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.44853			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.45641			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.44853			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.45641			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.46035			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.44381			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.45641			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.49974			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.49974			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.49974			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.56268			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.57841			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55875			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87234			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.89188			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.88406			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.90500	106.97482		8.90500	106.94922			0.00	0	1,006,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	8.49500	88.57771	8.49500	88.53057				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.73500	104.06461	8.73500	104.04004				174,700,000,000.00	20,000,000	5,920,000,000.00
TN20	On 17/09/2020	Spot Bond	9.66000	108.49833	9.66000	108.47007				227,976,000,000.00	23,600,000	26,214,300,000.00
TN23	On 06/11/2023	Spot Bond	9.79000	109.33944	9.79000	109.31058				0.00	0	9,840,000,000.00
TN25	On 19/08/2025	Spot Bond	9.90000	97.28953	9.90000	97.26398				0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.89500	94.97198	9.89500	94.94664				8,347,422,000,000.00	843,600,000	9,755,800,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.85179				0.00	2,500,000,000	2,500,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	99.89087				0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.13698				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.01835				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.01895				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.01892				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.02150				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.02709				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.63036				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.70275				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.72029				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.73360	10.00000	99.70406				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.74023	9.75000	99.71141				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.74600	100.00000	9.71818				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.14766				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.03592				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.70703				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.53644				0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.55519				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.33259			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	96.42200			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.92005			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.71275			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.54366			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	98.26893			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	97.58068			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	94.41672			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	97.08600			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	93.25335			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	88.91123		100.00000	88.70104			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.42632			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.36916			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.53901			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.50907			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.47912			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.43421			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.39723			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.40426			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond		100.00000	97.12452		100.00000	96.87354			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.42632			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.54838			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.43158			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.48263			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.86000	109.20624		9.86000	109.17722			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.61625			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.51931			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.91286			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.16500		104.52023		10.16500	104.49160			0.00	0	300,000,000.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.75360			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.79310			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.15389			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.15894			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.15922			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.85021			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.87750			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.51500		113.02253		7.51500	112.99950			150,300,000,000.00	20,000,000	9,816,600,000.00
WS05	On 01/08/2018	Spot Bond	1.43000		232.30855		1.43000	232.29151			11,451,726,000,000.00	8,008,200,000	7,004,100,000.00
WSP1	On 28/05/2015	Spot Bond	7.45500		103.88374		7.45500	103.86273			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.33000		103.92507		8.33000	103.90164			0.00	0	8,900,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.65000		103.49667		8.65000	103.47246			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.94500		102.29878		8.94500	102.27406			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	9.00000		102.03897		9.00000	102.01415			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	7.10500		90.92980		7.10500	90.91227			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.49000		99.29379		6.49000	99.27626			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.50000		97.72031		6.50000	97.70330			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	7.03500		89.14389		7.03500	89.12696			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.48000		95.17024		6.48000	95.15348			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.10500		90.91227		7.10500	90.89473			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	8.04000		64.27269		8.04000	64.25870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA021		On 20/10/2015	Spot Bond	100.00000	31.51797	100.00000	31.45817			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	16.68286	100.00000	16.65121			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>60,066,312,346,871,500.00</b>	<b>1,565,864,000</b>	<b>92 479 750 000.00</b>
<b>Grand Total:</b>										<b>60,066,313,512,779,300.00</b>	<b>1,565,971,507</b>	<b>92 483 645 838.00</b>