



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 29/01/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 03/02/2014	Any day expiry	11.23900	11.23900		11.06690	11.06690		20.95	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry	10.89	Call 364.59080	0.36459	213.29350	0.21329	364.591	22.17	0.00	0	2,350.00
\$ / R	On 03/02/2014	Any day expiry	10.89	Put 15.59080	0.01559	36.39350	0.03639	15.591	22.17	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry	11.20	Call 130.33280	0.13033	51.17870	0.05118	130.333	20.95	0.00	0	2,350.00
\$ / R	On 03/02/2014	Any day expiry	11.20	Put 91.33280	0.09133	184.27870	0.18428	91.333	20.95	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry		11.26360	11.26360	11.08970	11.08970		18.28	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Call 287.85890	0.28786	171.35950	0.17136	287.859	17.85	0.00	0	2,500.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Put 104.25890	0.10426	161.65950	0.16166	104.259	17.85	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry		11.26710	11.26710	11.09300	11.09300		18.20	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Call 776.76290	0.77676	605.62960	0.60563	776.763	17.84	0.00	0	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put 9.66290	0.00966	12.62960	0.01263	9.663	17.84	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call 350.32650	0.35033	223.03650	0.22304	350.327	17.58	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put 83.22650	0.08323	130.03650	0.13004	83.226	17.58	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Call 183.11430	0.18311	103.35050	0.10335	183.114	18.44	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put 216.01430	0.21601	310.35050	0.31035	216.014	18.44	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry		11.27950	11.27950	11.10450	11.10450		17.87	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call 2,979.50650	2.97951	2,804.50440	2.80450	2,979.507	27.99	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put 0.00650	0.00001	0.00440	0.00000	0.007	27.99	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call 1,280.92760	1.28093	1,106.59670	1.10660	1,280.928	18.08	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put 1.42760	0.00143	2.09670	0.00210	1.428	18.08	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call 727.74640	0.72775	560.63300	0.56063	727.746	16.68	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put 18.24640	0.01825	26.13300	0.02613	18.246	16.68	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call 718.52810	0.71853	552.02020	0.55202	718.528	16.67	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put 19.02810	0.01903	27.52020	0.02752	19.028	16.67	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call 709.33820	0.70934	543.46250	0.54346	709.338	16.65	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put 19.83820	0.01984	28.96250	0.02896	19.838	16.65	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry		11.28130	11.28130	11.10620	11.10620		17.87	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call 675.95850	0.67596	513.37860	0.51338	675.959	16.57	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put 24.65850	0.02466	37.17860	0.03718	24.658	16.57	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry		11.28300	11.28300	11.10780	11.10780		17.89	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call 2,193.08360	2.19308	2,017.86680	2.01787	2,193.084	22.83	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put 0.08360	0.00008	0.06680	0.00007	0.084	22.83	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call 2,183.08630	2.18309	2,007.86940	2.00787	2,183.086	22.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put 0.08630	0.00009	0.06940	0.00007	0.086	22.77	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	2,173.08900	2.17309	1,997.87210	1.99787	2,173.089	22.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.08900	0.00009	0.07210	0.00007	0.089	22.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			11.31340	11.31340	11.13610	11.13610		17.38	1,168,176,430.40	103,256	1,506,705.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,613.40150	3.61340	3,436.10160	3.43610	3,613.402	24.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00150	0.00000	0.00160	0.00000	0.002	24.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	3,113.41890	3.11342	2,936.11700	2.93612	3,113.419	24.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.01890	0.00002	0.01700	0.00002	0.019	24.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,613.52610	2.61353	2,436.22310	2.43622	2,613.526	22.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.12610	0.00013	0.12310	0.00012	0.126	22.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	2,064.12230	2.06412	1,886.78170	1.88678	2,064.122	20.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.72230	0.00072	0.68170	0.00068	0.722	20.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,725.10640	1.72511	1,547.85990	1.54786	1,725.106	18.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	1.70640	0.00171	1.75990	0.00176	1.706	18.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,715.15050	1.71515	1,537.91030	1.53791	1,715.150	18.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	1.75050	0.00175	1.81030	0.00181	1.751	18.84	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,705.19590	1.70520	1,527.96210	1.52796	1,705.196	18.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	1.79590	0.00180	1.86210	0.00186	1.796	18.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,615.66250	1.61566	1,438.50350	1.43850	1,615.663	18.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	2.26250	0.00226	2.40350	0.00240	2.263	18.35	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,565.97390	1.56597	1,388.87170	1.38887	1,565.974	18.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	2.57390	0.00257	2.77170	0.00277	2.574	18.10	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,516.32960	1.51633	1,339.29810	1.33930	1,516.330	17.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	2.92960	0.00293	3.19810	0.00320	2.930	17.86	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,417.20060	1.41720	1,240.36480	1.24036	1,417.201	17.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	3.80060	0.00380	4.26480	0.00426	3.801	17.37	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	1,318.34070	1.31834	1,141.79940	1.14180	1,318.341	16.88	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	4.94070	0.00494	5.69940	0.00570	4.941	16.88	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	1,170.75510	1.17076	996.38330	0.99638	1,170.755	16.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	7.35510	0.00736	10.28330	0.01028	7.355	16.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	1,122.52450	1.12252	948.81150	0.94881	1,122.524	16.14	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	9.12450	0.00912	12.71150	0.01271	9.125	16.14	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	1,103.32800	1.10333	929.91140	0.92991	1,103.328	16.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	9.92800	0.00993	13.81140	0.01381	9.928	16.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	1,074.64600	1.07465	901.71340	0.90171	1,074.646	16.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	11.24600	0.01125	15.61340	0.01561	11.246	16.13	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	1,027.17270	1.02717	855.15780	0.85516	1,027.173	16.12	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	13.77270	0.01377	19.05780	0.01906	13.773	16.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	1,017.73180	1.01773	845.91830	0.84592	1,017.732	16.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	14.33180	0.01433	19.81830	0.01982	14.332	16.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	998.90710	0.99891	827.51520	0.82752	998.907	16.12	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	15.50710	0.01551	21.41520	0.02142	15.507	16.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	989.52420	0.98952	818.35340	0.81835	989.524	16.12	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	16.12420	0.01612	22.25340	0.02225	16.124	16.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	980.16220	0.98016	809.21880	0.80922	980.162	16.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	16.76220	0.01676	23.11880	0.02312	16.762	16.12	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	933.67550	0.93368	763.97540	0.76398	933.676	16.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	20.27550	0.02028	27.87540	0.02788	20.275	16.11	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	887.77830	0.88778	719.51060	0.71951	887.778	16.10	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	24.37830	0.02438	33.41060	0.03341	24.378	16.10	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	842.53950	0.84254	675.91040	0.67591	842.539	16.09	0.00	0	9,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	29.13950	0.02914	39.81040	0.03981	29.139	16.09	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	798.03170	0.79803	633.26430	0.63326	798.032	16.09	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	34.63170	0.03463	47.16430	0.04716	34.632	16.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	754.32720	0.75433	591.66000	0.59166	754.327	16.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	40.92720	0.04093	55.56000	0.05556	40.927	16.08	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	745.68910	0.74569	583.76620	0.58377	745.689	16.08	1,096,908.67	1,471	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	42.28910	0.04229	57.66620	0.05767	42.289	16.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	711.50190	0.71150	552.79900	0.55280	711.502	16.07	0.00	0	406.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	48.10190	0.04810	66.69900	0.06670	48.102	16.07	0.00	0	3,350.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Call	686.25990	0.68626	530.18840	0.53019	686.260	16.07	0.00	0	11,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Put	52.85990	0.05286	74.08840	0.07409	52.860	16.07	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Call	669.63110	0.66963	515.41470	0.51541	669.631	16.06	0.00	0	24,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Put	56.23110	0.05623	79.31470	0.07931	56.231	16.06	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.75	Call	628.79850	0.62880	479.56070	0.47956	628.798	16.06	0.00	0	500.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.75	Put	65.39850	0.06540	93.46070	0.09346	65.399	16.06	0.00	0	2,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Call	590.52180	0.59052	445.28670	0.44529	590.522	16.18	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Put	77.12180	0.07712	109.18670	0.10919	77.122	16.18	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.84	Call	560.88360	0.56088	419.03410	0.41903	560.884	16.27	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.84	Put	87.48360	0.08748	122.93410	0.12293	87.484	16.27	0.00	0	1,200.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	553.61390	0.55361	412.63350	0.41263	553.614	16.30	0.00	0	1,700.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	90.21390	0.09021	126.53350	0.12653	90.214	16.30	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Call	518.12730	0.51813	381.62460	0.38162	518.127	16.42	0.00	0	100.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Put	104.72730	0.10473	145.52460	0.14552	104.727	16.42	26,181.83	250	500.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.91	Call	511.20360	0.51120	375.62040	0.37562	511.204	16.44	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.91	Put	107.80360	0.10780	149.52040	0.14952	107.804	16.44	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.94	Call	490.78690	0.49079	358.00880	0.35801	490.787	16.51	0.00	0	200.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	10.94	Put	117.38690	0.11739	161.90880	0.16191	117.387	16.51	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	451.56280	0.45156	324.57110	0.32457	451.563	16.66	0.00	0	200.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Put	138.16280	0.13816	188.47110	0.18847	138.163	16.66	0.00	0	1,600.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.04	Call	426.61850	0.42662	0.00000	0.00000	426.618	16.75	2,559,711.00	6,000	6,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.04	Put	153.21850	0.15322	0.00000	0.00000	153.219	16.75	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Call	391.02280	0.39102	274.07360	0.27407	391.023	16.90	0.00	0	400.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Put	177.62280	0.17762	237.97360	0.23797	177.623	16.90	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Call	363.03090	0.36303	251.21760	0.25122	363.031	17.02	0.00	0	250.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Put	199.63090	0.19963	265.11760	0.26512	199.631	17.02	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Call	336.54500	0.33654	231.26910	0.23127	336.545	17.14	0.00	0	2,900.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Put	223.14500	0.22314	295.16910	0.29517	223.145	17.14	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Call	311.55000	0.31155	212.79000	0.21279	311.550	17.26	0.00	0	1,000.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	248.15000	0.24815	326.69000	0.32669	248.150	17.26	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	212.21220	0.21221	139.69350	0.13969	212.212	18.14	0.00	0	12,350.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	398.81220	0.39881	503.59350	0.50359	398.812	18.14	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	143.80910	0.14381	92.06570	0.09207	143.809	19.10	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	580.40910	0.58041	705.96570	0.70597	580.409	19.10	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	98.37740	0.09838	62.26570	0.06227	98.377	20.13	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	784.97740	0.78498	926.16570	0.92617	784.977	20.13	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	68.49510	0.06850	43.01460	0.04301	68.495	21.22	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	1,005.09510	1.00510	1,156.91460	1.15691	1,005.095	21.22	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	48.37540	0.04838	29.77360	0.02977	48.375	22.29	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	1,234.97540	1.23498	1,393.67360	1.39367	1,234.975	22.29	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	39.37230	0.03937	24.12320	0.02412	39.372	22.89	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	1,375.97230	1.37597	1,538.02320	1.53802	1,375.972	22.89	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Call	36.81260	0.03681	22.52900	0.02253	36.813	23.10	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Put	1,423.41260	1.42341	1,586.42900	1.58643	1,423.413	23.10	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	30.22250	0.03022	18.45250	0.01845	30.223	23.70	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	1,566.82250	1.56682	1,732.35250	1.73235	1,566.823	23.70	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	24.98270	0.02498	15.23930	0.01524	24.983	24.31	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	1,711.58270	1.71158	1,879.13930	1.87914	1,711.583	24.31	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	9.44700	0.00945	7.06310	0.00706	9.447	30.84	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	2,946.04700	2.94605	3,120.96310	3.12096	2,946.047	30.84	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	8.69040	0.00869	6.72330	0.00672	8.690	32.37	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	3,195.29040	3.19529	3,370.62330	3.37062	3,195.290	32.37	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	15.35	Call	2.89140	0.00289	1.57410	0.00157	2.891	33.60	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	15.35	Put	4,039.49140	4.03949	4,215.47410	4.21547	4,039.491	33.60	0.00	0	0.00	
\$ / R	On	17/03/2014	Foreign Exchange Future	15.70	Call	1.60580	0.00161	0.83850	0.00084	1.606	33.60	0.00	0	0.00	

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	15.70	Put	4,388.20580		4.38821		4,564.73850	4.56474	4,388.206	33.60	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			11.31690		11.31690		11.13940	11.13940		17.39	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	2,227.44860		2.22745		2,049.89890	2.04990	2,227.449	21.17	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.54860		0.00055		0.49890	0.00050	0.549	21.17	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	2,217.46240		2.21746		2,039.91280	2.03991	2,217.462	21.12	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.56240		0.00056		0.51280	0.00051	0.562	21.12	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	2,207.47660		2.20748		2,029.92710	2.02993	2,207.477	21.07	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.57660		0.00058		0.52710	0.00053	0.577	21.07	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			11.32940		11.32940		11.15110	11.15110		17.29	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	3,029.46110		3.02946		2,851.14680	2.85115	3,029.461	23.00	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.06110		0.00006		0.04680	0.00005	0.061	23.00	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	1,238.89430		1.23889		1,063.07560	1.06308	1,238.894	16.22	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	9.49430		0.00949		11.97560	0.01198	9.494	16.22	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.38520		11.38520		11.20190	11.20190		17.41	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	3,085.70970		3.08571		2,902.34440	2.90234	3,085.710	22.22	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.50970		0.00051		0.44440	0.00044	0.510	22.22	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,462.24080		1.46224		1,280.01750	1.28002	1,462.241	16.75	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	17.04080		0.01704		18.11750	0.01812	17.041	16.75	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.44730		11.44730		11.25840	11.25840		17.07	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,533.66430		1.53366		1,348.79750	1.34880	1,533.664	16.23	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	26.36430		0.02636		30.39750	0.03040	26.364	16.23	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,524.21390		1.52421		1,339.44180	1.33944	1,524.214	16.21	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	26.91390		0.02691		31.04180	0.03104	26.914	16.21	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,514.77450		1.51477		1,330.09930	1.33010	1,514.775	16.19	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	27.47450		0.02747		31.69930	0.03170	27.474	16.19	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.44930		11.44930		11.26020	11.26020		17.08	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	3,150.34440		3.15034		2,961.20940	2.96121	3,150.344	20.61	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	1.04440		0.00104		1.00940	0.00101	1.044	20.61	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,349.38800		1.34939		1,166.72440	1.16672	1,349.388	15.87	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	40.08800		0.04009		46.52440	0.04652	40.088	15.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.48370		11.48370		11.29160	11.29160		17.26	194,970,258.60	16,978	174,834.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,484.54390		3.48454		3,292.49460	3.29249	3,484.544	21.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.84390		0.00084		0.89460	0.00089	0.844	21.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	3,035.76730		3.03577		2,843.70990	2.84371	3,035.767	19.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	2.06730		0.00207		2.10990	0.00211	2.067	19.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,846.59890		2.84660		2,654.60500	2.65461	2,846.599	19.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	2.89890		0.00290		3.00500	0.00301	2.899	19.26	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,737.21850		2.73722		2,545.28050	2.54528	2,737.218	18.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	3.51850		0.00352		3.68050	0.00368	3.519	18.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,707.40840		2.70741		2,515.48880	2.51549	2,707.408	18.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	3.70840		0.00371		3.88880	0.00389	3.708	18.84	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,687.54040		2.68754		2,495.63400	2.49563	2,687.540	18.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	3.84040		0.00384		4.03400	0.00403	3.840	18.78	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,489.13670		2.48914		2,297.40690	2.29741	2,489.137	18.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	5.43670		0.00544		5.80690	0.00581	5.437	18.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	2,291.36640		2.29137		2,100.40280	2.10040	2,291.366	17.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	7.66640		0.00767		8.80280	0.00880	7.666	17.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,911.10300		1.91110		1,721.36330	1.72136	1,911.103	16.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	17.40300		0.01740		19.76330	0.01976	17.403	16.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,901.45780		1.90146		1,711.76290	1.71176	1,901.458	16.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	17.75780		0.01776		20.16290	0.02016	17.758	16.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,891.81910		1.89182		1,702.16980	1.70217	1,891.819	16.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	18.11910		0.01812		20.56980	0.02057	18.119	16.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,757.61710		1.75762		1,568.70950	1.56871	1,757.617	16.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	23.91710		0.02392		27.10950	0.02711	23.917	16.65	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Call	1,729.05640		1.72906		1,540.33550	1.54034	1,729.056	16.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	25.35640		0.02536		28.73550	0.02874	25.356	16.59	0.00	0	920.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,710.05840	1.71006	1,521.46750	1.52147	1,710.058	16.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	26.35840	0.02636	29.86750	0.02987	26.358	16.56	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,550.09960	1.55010	1,362.84010	1.36284	1,550.100	16.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	36.39960	0.03640	41.24010	0.04124	36.400	16.27	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,522.18580	1.52219	1,335.20930	1.33521	1,522.186	16.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	38.48580	0.03849	43.60930	0.04361	38.486	16.22	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,512.90420	1.51290	1,326.02520	1.32603	1,512.904	16.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	39.20420	0.03920	44.42520	0.04443	39.204	16.20	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	1,402.49000	1.40249	1,216.93800	1.21694	1,402.490	15.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	48.79000	0.04879	55.33800	0.05534	48.790	15.99	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Call	1,384.27260	1.38427	1,198.98140	1.19898	1,384.273	15.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	50.57260	0.05057	57.38140	0.05738	50.573	15.96	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	1,081.65340	1.08165	911.71620	0.91172	1,081.653	15.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	97.95340	0.09795	120.11620	0.12012	97.953	15.69	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Call	1,026.03100	1.02603	858.68380	0.85868	1,026.031	15.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	112.33100	0.11233	137.08380	0.13708	112.331	15.73	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Call	979.51880	0.97952	814.53530	0.81454	979.519	15.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	125.81880	0.12582	152.93530	0.15294	125.819	15.76	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Call	971.87470	0.97187	807.29840	0.80730	971.875	15.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Put	128.17470	0.12817	155.69840	0.15570	128.175	15.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	964.26190	0.96426	800.09640	0.80010	964.262	15.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	130.56190	0.13056	158.49640	0.15850	130.562	15.77	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	853.92610	0.85393	698.99240	0.69899	853.926	15.84	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	170.22610	0.17023	207.39240	0.20739	170.226	15.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Call	784.54980	0.78455	640.09480	0.64009	784.550	15.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	200.84980	0.20085	248.49480	0.24849	200.850	15.89	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	721.03880	0.72104	585.40920	0.58541	721.039	16.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	237.33880	0.23734	293.80920	0.29381	237.339	16.04	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	610.52990	0.61053	488.19610	0.48820	610.530	16.53	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Put	326.82990	0.32683	396.59610	0.39660	326.830	16.53	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	473.02540	0.47303	372.72470	0.37272	473.025	17.26	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	489.32540	0.48933	581.12470	0.58112	489.325	17.26	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	435.00540	0.43501	341.20110	0.34120	435.005	17.54	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	551.30540	0.55131	649.60110	0.64960	551.305	17.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	338.94540	0.33895	263.05530	0.26306	338.945	18.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	755.24540	0.75525	871.45530	0.87146	755.245	18.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	312.22610	0.31223	241.93450	0.24193	312.226	18.65	0.00	0	29,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	828.52610	0.82853	950.33450	0.95033	828.526	18.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	299.74710	0.29975	232.12820	0.23213	299.747	18.79	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Put	866.04710	0.86605	990.52820	0.99053	866.047	18.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	265.86500	0.26587	205.44660	0.20545	265.865	19.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	982.16500	0.98216	1,113.84660	1.11385	982.165	19.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	257.63380	0.25763	198.96960	0.19897	257.634	19.33	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,013.93380	1.01393	1,147.36960	1.14737	1,013.934	19.33	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	210.92170	0.21092	162.46870	0.16247	210.922	20.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,227.22170	1.22722	1,370.86870	1.37087	1,227.222	20.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	157.40980	0.15741	121.16630	0.12117	157.410	21.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,573.70980	1.57371	1,729.56630	1.72957	1,573.710	21.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Call	119.95840	0.11996	92.75430	0.09275	119.958	22.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Put	1,936.25840	1.93626	2,101.15430	2.10115	1,936.258	22.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Call	96.36780	0.09637	77.97000	0.07797	96.368	23.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Put	2,262.66780	2.26267	2,436.37000	2.43637	2,262.668	23.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Call	84.78100	0.08478	73.75640	0.07376	84.781	24.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Put	2,601.08100	2.60108	2,782.15640	2.78216	2,601.081	24.83	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			11.49390	11.49390	11.30080	11.30080		17.22	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,717.94200	2.71794	2,525.08020	2.52508	2,717.942	18.76	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	4.04200	0.00404	4.28020	0.00428	4.042	18.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	1,414.60370		1.41460		1,228.32750	1.22833	1,414.604	15.95	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	50.70370		0.05070		57.52750	0.05753	50.704	15.95	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	268.13400		0.26813		208.21190	0.20821	268.134	19.27	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,014.23400		1.01423		1,147.41190	1.14741	1,014.234	19.27	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			11.51210		11.51210		11.31740	11.31740		17.18	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Call	3,214.16880		3.21417		3,019.53920	3.01954	3,214.169	20.00	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	2.06880		0.00207		2.13920	0.00214	2.069	20.00	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	877.39390		0.87739		723.20740	0.72321	877.394	15.79	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Put	185.29390		0.18529		225.80740	0.22581	185.294	15.79	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry			11.57490		11.57490		11.37460	11.37460		17.11	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Call	3,278.33020		3.27833		3,078.24430	3.07824	3,278.330	19.56	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	3.43020		0.00343		3.64430	0.00364	3.430	19.56	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	956.83440		0.95683		798.33900	0.79834	956.834	15.62	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Put	201.93440		0.20193		243.73900	0.24374	201.934	15.62	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry			11.57690		11.57690		11.37640	11.37640		17.24	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Call	783.00470		0.78300		649.08670	0.64909	783.005	16.00	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	306.10470		0.30610		372.68670	0.37269	306.105	16.00	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	392.02790		0.39203		316.40970	0.31641	392.028	18.51	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Put	905.12790		0.90513		1,030.00970	1.03001	905.128	18.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.63030		11.63030		11.42540	11.42540		17.19	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,705.33300		1.70533		1,509.30960	1.50931	1,705.333	16.15	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	65.03300		0.06503		73.90960	0.07391	65.033	16.15	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,696.27560		1.69628		1,500.37290	1.50037	1,696.276	16.13	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	65.97560		0.06598		74.97290	0.07497	65.976	16.13	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,687.23130		1.68723		1,491.44970	1.49145	1,687.231	16.12	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	66.93130		0.06693		76.04970	0.07605	66.931	16.12	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,404.72410		1.40472		1,217.71530	1.21772	1,404.724	15.63	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	104.42410		0.10442		122.31530	0.12232	104.424	15.63	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	452.66080		0.45266		370.27690	0.37028	452.661	18.33	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	892.36080		0.89236		1,014.87690	1.01488	892.361	18.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.68410		11.68410		11.47460	11.47460		17.31	5,199,424.50	445	11,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,786.78960		3.78679		3,577.96210	3.57796	3,786.790	19.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	2.68960		0.00269		3.36210	0.00336	2.690	19.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	3,291.70130		3.29170		3,082.85120	3.08285	3,291.701	19.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	7.60130		0.00760		8.25120	0.00825	7.601	19.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,897.43950		2.89744		2,689.16590	2.68917	2,897.440	18.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	13.33950		0.01334		14.56590	0.01457	13.340	18.16	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,818.98530		2.81899		2,610.87700	2.61088	2,818.985	17.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	14.88530		0.01489		16.27700	0.01628	14.885	17.97	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,799.39700		2.79940		2,591.33330	2.59133	2,799.397	17.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	15.29700		0.01530		16.73330	0.01673	15.297	17.93	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,701.61780		2.70162		2,493.79920	2.49380	2,701.618	17.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	17.51780		0.01752		19.19920	0.01920	17.518	17.70	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	2,410.20530		2.41021		2,204.18220	2.20418	2,410.205	17.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	26.10530		0.02611		29.58220	0.02958	26.105	17.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	2,125.26120		2.12526		1,921.68020	1.92168	2,125.261	16.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	41.16120		0.04116		47.08020	0.04708	41.161	16.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,957.92470		1.95792		1,756.02120	1.75602	1,957.925	16.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	53.82470		0.05382		61.42120	0.06142	53.825	16.36	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,848.10310		1.84810		1,647.55110	1.64755	1,848.103	16.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	64.00310		0.06400		72.95110	0.07295	64.003	16.21	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,757.79220		1.75779		1,558.52790	1.55853	1,757.792	16.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	73.69220		0.07369		83.92790	0.08393	73.692	16.08	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,589.62990		1.58963		1,393.28180	1.39328	1,589.630	15.84	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	95.52990		0.09553		108.68180	0.10868	95.530	15.84	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,572.21380		1.57221		1,376.21270	1.37621	1,572.214	15.81	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	98.11380		0.09811		111.61270	0.11161	98.114	15.81	0.00	0	15,296.00

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	10.23	Call	1,554.85580	1.55486	1,359.20970	1.35921	1,554.856	15.79	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	100.75580	0.10076	114.60970	0.11461	100.756	15.79	0.00	0	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,503.14140	1.50314	1,308.60840	1.30861	1,503.141	15.71	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	109.04140	0.10904	124.00840	0.12401	109.041	15.71	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,494.57440	1.49457	1,300.23460	1.30023	1,494.574	15.70	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	110.47440	0.11047	125.63460	0.12563	110.474	15.70	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,486.02510	1.48603	1,291.88090	1.29188	1,486.025	15.68	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	111.92510	0.11193	127.28090	0.12728	111.925	15.68	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	1,426.62040	1.42662	1,235.57460	1.23557	1,426.620	15.59	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	122.52040	0.12252	140.97460	0.14097	122.520	15.59	0.00	0	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	1,326.70070	1.32670	1,145.76330	1.14576	1,326.701	15.44	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	142.60070	0.14260	171.16330	0.17116	142.601	15.44	0.00	0	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	1,003.84650	1.00385	846.20420	0.84620	1,003.846	15.74	0.00	0	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	269.74650	0.26975	321.60420	0.32160	269.747	15.74	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	708.08210	0.70808	590.98670	0.59099	708.082	16.85	0.00	0	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	533.98210	0.53398	626.38670	0.62639	533.982	16.85	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	527.15700	0.52716	435.89130	0.43589	527.157	18.01	0.00	0	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	843.05700	0.84306	961.29130	0.96129	843.057	18.01	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	496.98810	0.49699	410.48930	0.41049	496.988	18.24	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	912.88810	0.91289	1,035.88930	1.03589	912.888	18.24	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	430.19920	0.43020	355.01140	0.35501	430.199	18.83	0.00	0	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,096.09920	1.09610	1,230.41140	1.23041	1,096.099	18.83	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	420.61590	0.42062	347.04800	0.34705	420.616	18.93	0.00	0	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,126.51590	1.12652	1,262.44800	1.26245	1,126.516	18.93	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	409.01190	0.40901	337.41860	0.33742	409.012	19.05	0.00	0	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,164.91190	1.16491	1,302.81860	1.30282	1,164.912	19.05	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	374.49640	0.37450	308.88060	0.30888	374.496	19.43	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,290.39640	1.29040	1,434.28060	1.43428	1,290.396	19.43	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	280.22710	0.28023	230.68740	0.23069	280.227	20.72	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	1,746.12710	1.74613	1,906.08740	1.90609	1,746.127	20.72	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Call	224.89300	0.22489	185.71620	0.18572	224.893	21.74	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Put	2,140.79300	2.14079	2,311.11620	2.31112	2,140.793	21.74	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Call	187.84590	0.18785	164.93360	0.16493	187.846	22.65	0.00	0	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	2,503.74590	2.50375	2,690.33360	2.69033	2,503.746	22.65	0.00	0	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.79670	11.79670	11.57760	11.57760		17.36	0.00	0	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,744.22860	1.74423	1,541.44820	1.54145	1,744.229	15.80	0.00	0	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	107.52860	0.10753	123.84820	0.12385	107.529	15.80	0.00	0	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	671.57490	0.67157	565.83130	0.56583	671.575	17.60	0.00	0	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	784.87490	0.78487	898.23130	0.89823	784.875	17.60	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.88700	11.88700	11.66000	11.66000		17.40	297,175.00	25	0	780.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,893.76550	3.89377	3,668.81230	3.66881	3,893.765	18.72	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	6.76550	0.00677	8.81230	0.00881	6.765	18.72	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	3,452.50720	3.45251	3,227.21740	3.22722	3,452.507	18.51	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	15.50720	0.01551	17.21740	0.01722	15.507	18.51	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	3,403.45730	3.40346	3,178.26900	3.17827	3,403.457	18.41	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	16.45730	0.01646	18.26900	0.01827	16.457	18.41	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	3,354.45910	3.35446	3,129.37880	3.12938	3,354.459	18.31	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	17.45910	0.01746	19.37880	0.01938	17.459	18.31	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,916.29650	2.91630	2,692.51830	2.69252	2,916.297	17.38	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	29.29650	0.02930	32.51830	0.03252	29.297	17.38	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	2,437.68380	2.43768	2,219.99690	2.22000	2,437.684	16.36	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	50.68380	0.05068	59.99690	0.06000	50.684	16.36	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	2,345.16300	2.34516	2,128.66220	2.12866	2,345.163	16.28	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	58.16300	0.05816	68.66220	0.06866	58.163	16.28	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,984.77260	1.98477	1,774.31840	1.77432	1,984.773	15.95	0.00	0	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	97.77260	0.09777	114.31840	0.11432	97.773	15.95	0.00	0	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Call	1,660.31680	1.66032	1,457.89890	1.45790	1,660.317	15.63	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014		Foreign Exchange Future	10.38	Put	153.31680	0.15332	177.89890	0.17790	153.317	15.63	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Call	1,562.25700	1.56226	1,362.91500	1.36292	1,562.257	15.53	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.50	Put	175.25700	0.17526	202.91500	0.20291	175.257	15.53	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.70	Call	1,404.17240	1.40417	1,224.37590	1.22438	1,404.172	15.37	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.70	Put	217.17240	0.21717	264.37590	0.26438	217.172	15.37	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	1,202.27670	1.20228	1,036.20470	1.03620	1,202.277	15.70	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	315.27670	0.31528	376.20470	0.37620	315.277	15.70	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.20	Call	1,080.40850	1.08041	931.46920	0.93147	1,080.409	15.92	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.20	Put	393.40850	0.39341	471.46920	0.47147	393.408	15.92	0.00	0	250.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Call	926.26200	0.92626	798.33460	0.79833	926.262	16.49	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.50	Put	539.26200	0.53926	638.33460	0.63833	539.262	16.49	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Call	725.63990	0.72564	620.32200	0.62032	725.640	17.60	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.00	Put	838.63990	0.83864	960.32200	0.96032	838.640	17.60	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.01	Call	722.10230	0.72210	617.25620	0.61726	722.102	17.62	0.00	0	500.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.01	Put	845.10230	0.84510	967.25620	0.96726	845.102	17.62	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.50	Call	571.71700	0.57172	488.28340	0.48828	571.717	18.62	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	12.50	Put	1,184.71700	1.18472	1,328.28340	1.32828	1,184.717	18.62	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.00	Call	457.77000	0.45777	390.76140	0.39076	457.770	19.66	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.00	Put	1,570.77000	1.57077	1,730.76140	1.73076	1,570.770	19.66	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.60	Call	356.79720	0.35680	305.44940	0.30545	356.797	20.86	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	13.60	Put	2,069.79720	2.06980	2,245.44940	2.24545	2,069.797	20.86	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	14.20	Call	284.79770	0.28480	256.42340	0.25642	284.798	22.05	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	14.20	Put	2,597.79770	2.59780	2,796.42340	2.79642	2,597.798	22.05	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future			12.08910	12.08910	11.85650	11.85650		17.70	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	10.99	Call	1,440.16120	1.44016	1,272.27460	1.27227	1,440.161	15.77	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	10.99	Put	341.06120	0.34106	405.77460	0.40577	341.061	15.77	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	11.00	Call	1,433.84940	1.43385	1,266.39790	1.26640	1,433.849	15.78	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	11.00	Put	344.74940	0.34475	409.89790	0.40990	344.749	15.78	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	11.01	Call	1,427.56090	1.42756	1,260.54920	1.26055	1,427.561	15.80	0.00	0	0.00
\$ / R	On	16/03/2015		Foreign Exchange Future	11.01	Put	348.46090	0.34846	414.04920	0.41405	348.461	15.80	0.00	0	0.00
\$ / R MAXI	On	31/01/2014		Any day expiry			11.23580	11.23580	11.06230	11.06230		23.44	0.00	0	0.00
\$ / R MAXI	On	31/01/2014		Any day expiry	10.99	Call	25,864.32920	0.25864	12,145.53860	0.12146	25,864.329	25.73	0.00	0	0.00
\$ / R MAXI	On	31/01/2014		Any day expiry	10.99	Put	1,284.32920	0.01284	4,915.53860	0.04916	1,284.329	25.73	0.00	0	0.00
\$ / R MAXI	On	31/01/2014		Any day expiry	11.00	Call	24,974.82830	0.24975	11,488.40800	0.11488	24,974.828	25.62	0.00	0	200.00
\$ / R MAXI	On	31/01/2014		Any day expiry	11.00	Put	1,394.82830	0.01395	5,258.40800	0.05258	1,394.828	25.62	0.00	0	0.00
\$ / R MAXI	On	31/01/2014		Any day expiry	11.01	Call	24,093.68480	0.24094	10,849.42560	0.10849	24,093.685	25.51	0.00	0	0.00
\$ / R MAXI	On	31/01/2014		Any day expiry	11.01	Put	1,513.68480	0.01514	5,619.42560	0.05619	1,513.685	25.51	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			11.31340	11.31340	11.13610	11.13610		17.38	1,018,206.00	90	661.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Call	99,890.71440	0.99891	82,751.52220	0.82752	99,890.714	16.12	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.33	Put	1,550.71440	0.01551	2,141.52220	0.02142	1,550.714	16.12	0.00	0	200.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	85,153.14710	0.85153	68,455.76800	0.68456	85,153.147	16.10	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	2,813.14710	0.02813	3,845.76800	0.03846	2,813.147	16.10	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	84,253.95420	0.84254	67,591.03700	0.67591	84,253.954	16.09	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	2,913.95420	0.02914	3,981.03700	0.03981	2,913.954	16.09	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	83,357.74930	0.83358	66,730.20280	0.66730	83,357.749	16.09	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	3,017.74930	0.03018	4,120.20280	0.04120	3,017.749	16.09	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.88	Call	53,214.84660	0.53215	39,383.01110	0.39383	53,214.847	16.37	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.88	Put	9,874.84660	0.09875	13,773.01110	0.13773	9,874.847	16.37	0.00	0	160.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			11.48370	11.48370	11.29160	11.29160		17.26	0.00	0	207.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	93,412.41980	0.93412	77,163.85450	0.77164	93,412.420	15.79	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	14,042.41980	0.14042	17,003.85450	0.17004	14,042.420	15.79	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	92,667.00820	0.92667	76,461.12580	0.76461	92,667.008	15.79	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	14,297.00820	0.14297	17,301.12580	0.17301	14,297.008	15.79	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	91,924.82190	0.91925	75,762.20670	0.75762	91,924.822	15.80	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	14,554.82190	0.14555	17,602.20670	0.17602	14,554.822	15.80	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future			11.68410	11.68410	11.47460	11.47460		17.31	0.00	0	1.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.64	Put	17,444.85040	0.17445	21,153.90780	0.21154	17,444.850	15.46	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.64	Call	121,854.85040	1.21855	104,613.90780	1.04614	121,854.850	15.46	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.65	Call	121,120.51700	1.21121	103,924.07840	1.03924	121,120.517	15.47	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.65	Put	17,710.51700	0.17711	21,464.07840	0.21464	17,710.517	15.47	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.66	Call	120,389.15350	1.20389	103,237.19380	1.03237	120,389.153	15.48	0.00	0	0.00
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future	10.66	Put	17,979.15350	0.17979	21,777.19380	0.21777	17,979.154	15.48	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future			18.73480	18.73480	18.48170	18.48170		16.04	24,430,179.20	1,304	40,085.00
£ / R	On	17/03/2014	Foreign Exchange Future	10.40	Call	8,334.80000	8.33480	8,081.70000	8.08170	8,334.800	27.46	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	10.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.46	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	5,884.82310	5.88482	5,631.73470	5.63173	5,884.823	27.46	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	0.02310	0.00002	0.03470	0.00003	0.023	27.46	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	5,734.83830	5.73484	5,481.75220	5.48175	5,734.838	27.46	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	0.03830	0.00004	0.05220	0.00005	0.038	27.46	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	4,485.07480	4.48507	4,232.03750	4.23204	4,485.075	23.94	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	0.27480	0.00027	0.33750	0.00034	0.275	23.94	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Put	0.29090	0.00029	0.35810	0.00036	0.291	23.82	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Call	4,445.09090	4.44509	4,192.05810	4.19206	4,445.091	23.82	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Call	4,435.09510	4.43510	4,182.06350	4.18206	4,435.095	23.79	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Put	0.29510	0.00030	0.36350	0.00036	0.295	23.79	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Call	4,425.09940	4.42510	4,172.06900	4.17207	4,425.099	23.76	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Put	0.29940	0.00030	0.36900	0.00037	0.299	23.76	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	0.39270	0.00039	0.48970	0.00049	0.393	23.18	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	4,235.19270	4.23519	3,982.18970	3.98219	4,235.193	23.18	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Call	3,336.42690	3.33643	3,083.83550	3.08384	3,336.427	20.70	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Put	1.62690	0.00163	2.13550	0.00214	1.627	20.70	0.00	0	7,500.00
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Call	1,758.66710	1.75867	1,514.63960	1.51464	1,758.667	16.74	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Put	23.86710	0.02387	32.93960	0.03294	23.867	16.74	0.00	0	300.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.00	Put	133.89990	0.13390	203.01170	0.20301	133.900	15.14	0.00	0	300.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.00	Call	868.69990	0.86870	684.71170	0.68471	868.700	15.14	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Call	604.65140	0.60465	459.71190	0.45971	604.651	15.65	0.00	0	4,700.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Put	269.85140	0.26985	378.01190	0.37801	269.851	15.65	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.72	Call	438.39480	0.43839	327.83800	0.32784	438.395	16.08	0.00	0	7,000.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.72	Put	423.59480	0.42359	566.13800	0.56614	423.595	16.08	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future			19.00410	19.00410	18.72700	18.72700		15.83	1,710,369.00	90	4,800.00
£ / R	On	13/06/2014	Foreign Exchange Future	15.00	Call	4,022.11470	4.02211	3,747.85240	3.74785	4,022.115	19.64	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	15.00	Put	18.01470	0.01801	20.85240	0.02085	18.015	19.64	0.00	0	1,123.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Call	2,999.92340	2.99992	2,730.31730	2.73032	2,999.923	16.79	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Put	35.82340	0.03582	43.31730	0.04332	35.823	16.79	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Call	2,990.16440	2.99016	2,720.63410	2.72063	2,990.164	16.76	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Put	36.06440	0.03606	43.63410	0.04363	36.064	16.76	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Call	2,980.40730	2.98041	2,710.95340	2.71095	2,980.407	16.73	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Put	36.30730	0.03631	43.95340	0.04395	36.307	16.73	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.50	Call	2,553.18200	2.55318	2,287.93850	2.28794	2,553.182	15.51	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.50	Put	49.08200	0.04908	60.93850	0.06094	49.082	15.51	0.00	0	1,123.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.65	Call	2,408.66720	2.40867	2,145.33050	2.14533	2,408.667	15.09	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.65	Put	54.56720	0.05457	68.33050	0.06833	54.567	15.09	0.00	0	25,500.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.88	Call	2,188.51900	2.18852	1,930.85070	1.93085	2,188.519	14.45	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.88	Put	64.41900	0.06442	83.85070	0.08385	64.419	14.45	0.00	0	50.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.90	Call	1,345.71990	1.34572	1,160.01130	1.16001	1,345.720	14.52	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.90	Put	241.61990	0.24162	333.01130	0.33301	241.620	14.52	0.00	0	4,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	18.45	Call	1,000.24500	1.00025	854.74690	0.85475	1,000.245	15.15	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	18.45	Put	446.14500	0.44614	577.74690	0.57775	446.145	15.15	0.00	0	400.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.80	Call	466.07720	0.46608	398.84250	0.39884	466.077	17.05	0.00	0	12,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.80	Put	1,261.97720	1.26198	1,471.84250	1.47184	1,261.977	17.05	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future			19.32150	19.32150	19.01590	19.01590		15.93	1,255,897.50	65	325.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.84	Put	128.74520	0.12875	164.51640	0.16452	128.745	14.92	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
£ / R	On	15/09/2014	Foreign Exchange Future	16.84	Call	2,610.24520	2.61025	2,340.41640	2.34042	2,610.245	14.92	0.00	0	0.00	
£ / R	On	15/09/2014	Foreign Exchange Future	16.85	Call	2,601.20560	2.60121	2,331.67920	2.33168	2,601.206	14.91	0.00	0	0.00	
£ / R	On	15/09/2014	Foreign Exchange Future	16.85	Put	129.70560	0.12971	165.77920	0.16578	129.706	14.91	0.00	0	0.00	
£ / R	On	15/09/2014	Foreign Exchange Future	16.86	Call	2,592.17560	2.59218	2,322.95070	2.32295	2,592.176	14.89	0.00	0	0.00	
£ / R	On	15/09/2014	Foreign Exchange Future	16.86	Put	130.67560	0.13068	167.05070	0.16705	130.676	14.89	0.00	0	0.00	
£ / R	On	12/12/2014	Foreign Exchange Future			19.64130	19.64130	19.30690	19.30690		16.11	0.00	0	0.00	
£ / R	On	12/12/2014	Foreign Exchange Future	17.54	Call	2,380.72790	2.38073	2,133.50110	2.13350	2,380.728	14.45	0.00	0	0.00	
£ / R	On	12/12/2014	Foreign Exchange Future	17.54	Put	279.42790	0.27943	366.60110	0.36660	279.428	14.45	0.00	0	0.00	
£ / R	On	12/12/2014	Foreign Exchange Future	17.55	Call	2,372.72840	2.37273	2,126.48550	2.12649	2,372.728	14.45	0.00	0	0.00	
£ / R	On	12/12/2014	Foreign Exchange Future	17.55	Put	281.42840	0.28143	369.58550	0.36959	281.428	14.45	0.00	0	0.00	
£ / R	On	12/12/2014	Foreign Exchange Future	17.56	Call	2,364.74480	2.36474	2,119.48550	2.11949	2,364.745	14.44	0.00	0	0.00	
£ / R	On	12/12/2014	Foreign Exchange Future	17.56	Put	283.44480	0.28344	372.58550	0.37259	283.445	14.44	0.00	0	0.00	
£ / R	On	12/12/2014	Foreign Exchange Future	18.50	Call	1,718.23360	1.71823	1,539.03130	1.53903	1,718.234	14.83	0.00	0	0.00	
£ / R	On	12/12/2014	Foreign Exchange Future	18.50	Put	576.93360	0.57693	732.13130	0.73213	576.934	14.83	0.00	0	500.00	
£ / R	On	23/01/2015	Any day expiry			19.79760	19.79760	19.44880	19.44880		16.22	0.00	0	0.00	
£ / R	On	23/01/2015	Any day expiry	18.22	Call	2,064.73630	2.06474	1,851.47020	1.85147	2,064.736	14.66	0.00	0	0.00	
£ / R	On	23/01/2015	Any day expiry	18.22	Put	487.13630	0.48714	622.67020	0.62267	487.136	14.66	0.00	0	9,605.00	
£ / R	On	23/01/2015	Any day expiry	19.09	Call	1,566.75120	1.56675	1,416.82050	1.41682	1,566.751	15.35	0.00	0	0.00	
£ / R	On	23/01/2015	Any day expiry	19.09	Put	859.15120	0.85915	1,058.02050	1.05802	859.151	15.35	0.00	0	0.00	
£ / R	On	23/01/2015	Any day expiry	19.10	Call	1,562.02060	1.56202	1,412.62020	1.41262	1,562.021	15.36	0.00	0	0.00	
£ / R	On	23/01/2015	Any day expiry	19.10	Put	864.42060	0.86442	1,063.82020	1.06382	864.421	15.36	0.00	0	0.00	
£ / R	On	23/01/2015	Any day expiry	19.11	Call	1,557.31310	1.55731	1,408.43410	1.40843	1,557.313	15.37	0.00	0	0.00	
£ / R	On	23/01/2015	Any day expiry	19.11	Put	869.71310	0.86971	1,069.63410	1.06963	869.713	15.37	0.00	0	0.00	
£ / R	On	23/01/2015	Any day expiry	21.04	Call	883.46850	0.88347	807.38820	0.80739	883.469	17.59	0.00	0	9,605.00	
£ / R	On	23/01/2015	Any day expiry	21.04	Put	2,125.86850	2.12587	2,398.58820	2.39859	2,125.869	17.59	0.00	0	0.00	
¥ / R	On	17/03/2014	Foreign Exchange Future			0.11074	0.11074	0.10834	0.10834		16.68	0.00	0	110.00	
¥ / R	On	17/03/2014	Foreign Exchange Future	0.09	Call	2,076.66240	0.02077	1,837.38730	0.01837	2,076.662	24.10	0.00	0	0.00	
¥ / R	On	17/03/2014	Foreign Exchange Future	0.09	Put	2.36240	0.00002	3.18730	0.00003	2.362	24.10	0.00	0	0.00	
¥ / R	On	17/03/2014	Foreign Exchange Future	0.10	Call	1,085.69470	0.01086	857.61570	0.00858	1,085.695	16.68	0.00	0	0.00	
¥ / R	On	17/03/2014	Foreign Exchange Future	0.10	Put	11.39470	0.00011	23.41570	0.00023	11.395	16.68	0.00	0	0.00	
¥ / R	On	17/03/2014	Foreign Exchange Future	0.11	Call	317.99360	0.00318	219.35420	0.00219	317.994	17.68	0.00	0	0.00	
¥ / R	On	17/03/2014	Foreign Exchange Future	0.11	Put	243.69360	0.00244	385.15420	0.00385	243.694	17.68	0.00	0	0.00	
¥ / R	On	13/06/2014	Foreign Exchange Future			0.11247	0.11247	0.10991	0.10991		16.37	0.00	0	12,859.00	
¥ / R	On	13/06/2014	Foreign Exchange Future	0.09	Call	2,261.91250	0.02262	2,007.33190	0.02007	2,261.913	19.74	0.00	0	0.00	
¥ / R	On	13/06/2014	Foreign Exchange Future	0.09	Put	14.91250	0.00015	16.23190	0.00016	14.913	19.74	0.00	0	0.00	
¥ / R	On	13/06/2014	Foreign Exchange Future	0.10	Call	1,308.65460	0.01309	1,094.53950	0.01095	1,308.655	16.37	0.00	0	0.00	
¥ / R	On	13/06/2014	Foreign Exchange Future	0.10	Put	61.65460	0.00062	103.43950	0.00103	61.655	16.37	0.00	0	0.00	
¥ / R	On	13/06/2014	Foreign Exchange Future	0.11	Call	614.63260	0.00615	493.85670	0.00494	614.633	17.84	0.00	0	0.00	
¥ / R	On	13/06/2014	Foreign Exchange Future	0.11	Put	367.63260	0.00368	502.75670	0.00503	367.633	17.84	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future			15.45490	15.45490	15.22570	15.22570		15.35	3,786,450.50	245	91,948.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Call	2,966.31340	2.96631	2,737.16770	2.73717	2,966.313	22.44	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.49	Put	1.41340	0.00141	1.46770	0.00147	1.413	22.44	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	2,956.33090	2.95633	2,727.18680	2.72719	2,956.331	22.39	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	1.43090	0.00143	1.48680	0.00149	1.431	22.39	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Call	2,946.34860	2.94635	2,717.20620	2.71721	2,946.349	22.34	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.51	Put	1.44860	0.00145	1.50620	0.00151	1.449	22.34	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	2,806.62440	2.80662	2,577.50820	2.57751	2,806.624	21.68	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	1.72440	0.00172	1.80820	0.00181	1.724	21.68	0.00	0	500.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	2.22290	0.00222	2.36300	0.00236	2.223	20.73	0.00	0	8,800.00	
€ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	2,607.12290	2.60712	2,378.06300	2.37806	2,607.123	20.73	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	15.35	Call	390.85810	0.39086	278.75980	0.27876	390.858	15.23	0.00	0	5,500.00	
€ / R	On	17/03/2014	Foreign Exchange Future	15.35	Put	285.95810	0.28596	403.05980	0.40306	285.958	15.23	0.00	0	0.00	
€ / R	On	17/03/2014	Foreign Exchange Future	15.70	Call	247.99690	0.24800	0.00000	0.00000	247.997	16.02	0.00	0	7,700.00	
€ / R	On	17/03/2014	Foreign Exchange Future	15.70	Put	493.09690	0.49310	0.00000	0.00000	493.097	16.02	0.00	0	0.00	

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			15.68740		15.68740		15.43760	15.43760		15.43	5,804,338.00	370	22,743.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,951.26940		1.95127	1,713.41060	1.71341	1,951.269		15.45	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	53.86940		0.05387	65.81060	0.06581	53.869		15.45	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,941.85790		1.94186	1,704.15490	1.70415	1,941.858		15.43	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	54.45790		0.05446	66.55490	0.06655	54.458		15.43	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,932.45280		1.93245	1,694.90930	1.69491	1,932.453		15.40	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	55.05280		0.05505	67.30930	0.06731	55.053		15.40	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,894.89950		1.89490	1,658.00910	1.65801	1,894.900		15.31	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	57.49950		0.05750	70.40910	0.07041	57.499		15.31	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,617.04880		1.61705	1,398.31660	1.39832	1,617.049		14.57	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	79.64880		0.07965	110.71660	0.11072	79.649		14.57	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	1,053.72480		1.05372	879.96940	0.87997	1,053.725		14.42	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	216.32480		0.21632	292.36940	0.29237	216.325		14.42	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	357.22310		0.35722	294.63810	0.29464	357.223		16.77	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,069.82310		1.06982	1,257.03810	1.25704	1,069.823		16.77	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.96310		15.96310	15.68860	15.68860			15.61	399,077.50	25	900.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	160.66180		0.16066	209.95870	0.20996	160.662		14.40	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,783.76180		1.78376	1,558.55870	1.55856	1,783.762		14.40	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,775.41160		1.77541	1,550.98350	1.55098	1,775.412		14.39	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	162.31160		0.16231	212.38350	0.21238	162.312		14.39	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,767.35750		1.76736	1,543.42810	1.54343	1,767.358		14.39	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	164.25750		0.16426	214.82810	0.21483	164.258		14.39	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			16.24360		16.24360	15.94460	15.94460			15.80	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,654.48720		2.65449	2,387.53820	2.38754	2,654.487		14.60	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	100.88720		0.10089	132.93820	0.13294	100.887		14.60	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,645.58570		2.64559	2,378.91720	2.37892	2,645.586		14.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	101.98570		0.10199	134.31720	0.13432	101.986		14.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,636.69370		2.63669	2,370.30750	2.37031	2,636.694		14.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	103.09370		0.10309	135.70750	0.13571	103.094		14.59	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.52420		16.52420	16.21750	16.21750			16.11	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,957.72790		1.95773	1,751.79870	1.75180	1,957.728		14.53	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	373.52790		0.37353	474.29870	0.47430	373.528		14.53	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,950.91110		1.95091	1,745.55110	1.74555	1,950.911		14.54	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	376.71110		0.37671	478.05110	0.47805	376.711		14.54	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	379.91140		0.37991	481.82100	0.48182	379.911		14.54	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,944.11140		1.94411	1,739.32100	1.73932	1,944.111		14.54	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 06/02/2014	Index Future			401.27100		401.27100	404.68800	404.68800				0.00	0	0.00
AL37	On 08/05/2014	Index Future			406.60300		406.60300	410.06600	410.06600				0.00	0	0.00
AL37	On 07/08/2014	Index Future			412.31500		412.31500	415.82900	415.82900				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			469.36300		469.36300	472.82200	472.82200				0.00	0	1.00
AL7T	On 08/05/2014	Index Future			475.60000		475.60000	479.10600	479.10600				0.00	0	0.00
AL7T	On 07/08/2014	Index Future			482.28200		482.28200	485.83900	485.83900				0.00	0	0.00
ALBI	On 06/02/2014	Index Future			425.53300		425.53300	427.34100	427.34100				0.00	0	712.00
ALBI	On 08/05/2014	Index Future			431.18800		431.18800	433.02100	433.02100				0.00	0	118.00
ALBI	On 07/08/2014	Index Future			437.24600		437.24600	439.10500	439.10500				0.00	0	0.00
ALBI	On 06/11/2014	Index Future			443.70100		443.70100	445.58900	445.58900				0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.87650		9.87650	9.74810	9.74810			11.84	3,950,600.00	400	9,453.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	417.22210		0.41722	317.48820	0.31749	417.222		10.95	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	30.72210		0.03072	59.38820	0.05939	30.722		10.95	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	409.03460		0.40903	310.41840	0.31042	409.035		10.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	32.53460		0.03253		62.31840	0.06232	32.535	10.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	400.92420		0.40092		303.44390	0.30344	400.924	10.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	34.42420		0.03442		65.34390	0.06534	34.424	10.99	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.96720		9.96720		9.82690	9.82690		11.94	249,180.00	25	1,666.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	814.66460		0.81466		693.97720	0.69398	814.665	11.94	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	47.46460		0.04746		67.07720	0.06708	47.465	11.94	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	436.97290		0.43697		351.98950	0.35199	436.973	11.89	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	169.77290		0.16977		225.08950	0.22509	169.773	11.89	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	327.48440		0.32748		259.06400	0.25906	327.484	11.93	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	250.28440		0.25028		322.16400	0.32216	250.284	11.93	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	322.27750		0.32228		254.96560	0.25497	322.278	11.93	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	255.07750		0.25508		328.06560	0.32807	255.078	11.93	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	317.12620		0.31713		250.92060	0.25092	317.126	11.93	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	259.92620		0.25993		334.02060	0.33402	259.926	11.93	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	82.80400		0.08280		62.14580	0.06215	82.804	13.03	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	815.60400		0.81560		935.24580	0.93525	815.604	13.03	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.07990		10.07990		9.92500	9.92500		12.08	0.00	0	2,750.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	702.56730		0.70257		593.90800	0.59391	702.567	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	162.66730		0.16267		208.90800	0.20891	162.667	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	165.57810		0.16558		212.58910	0.21259	165.578	12.00	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	695.47810		0.69548		587.58910	0.58759	695.478	12.00	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	688.55340		0.68855		581.31220	0.58131	688.553	12.00	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	168.65340		0.16865		216.31220	0.21631	168.653	12.00	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.19630		10.19630		10.02740	10.02740		12.28	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	814.88500		0.81489		696.25020	0.69625	814.885	12.19	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	208.58500		0.20858		258.85020	0.25885	208.585	12.19	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	807.84640		0.80785		690.04200	0.69004	807.846	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	211.54640		0.21155		262.64200	0.26264	211.546	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	800.83830		0.80084		683.86920	0.68387	800.838	12.18	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	214.53830		0.21454		266.46920	0.26647	214.538	12.18	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.15030		10.15030		9.96910	9.96910		18.66	0.00	0	75.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	382.19100		0.38219		258.31850	0.25832	382.191	18.35	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	171.89100		0.17189		229.21850	0.22922	171.891	18.35	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	376.30160		0.37630		253.47800	0.25348	376.302	18.36	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	176.00160		0.17600		234.37800	0.23438	176.002	18.36	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	370.47300		0.37047		248.70320	0.24870	370.473	18.38	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	180.17300		0.18017		239.60320	0.23960	180.173	18.38	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.28200		10.28200		10.08750	10.08750		16.13	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	640.33220		0.64033		497.11610	0.49712	640.332	15.54	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	198.33220		0.19833		249.61610	0.24962	198.332	15.54	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	634.05350		0.63405		491.57670	0.49158	634.053	15.55	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	202.05350		0.20205		254.07670	0.25408	202.053	15.55	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	627.81560		0.62782		486.08100	0.48608	627.816	15.57	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	205.81560		0.20582		258.58100	0.25858	205.816	15.57	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			512.92060		512.92060		-417.85270	-417.85270			0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,081.21350		1,081.21350		998.83310	998.83310			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,166.04990		1,166.04990		1,082.02570	1,082.02570			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			139.08280		139.08280		139.33820	139.33820			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			908.02480		908.02480		736.82850	736.82850			0.00	0	4,488.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFK	On 12/12/2014	Can-Do Future			1,059.25690		1,059.25690		971.68410	971.68410			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			127.71870		127.71870		123.61670	123.61670			725,000.00	5,000	5,000.00
CF CANDO CAFN	On 17/02/2014	Can-Do Future			92.23290		92.23290		81.23370	81.23370			0.00	0	2,500.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.64120		12.64120		12.41390	12.41390		16.04	0.00	0	469.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	1,364.30580		1.36431	1,140.71770	1.14072	1.364306	18.17	18.17	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	13.10580		0.01311	16.81770	0.01682	13.106	18.17	18.17	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	1,354.54960		1.35455	1,131.10600	1.13111	1,354.550	18.12	18.12	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	13.34960		0.01335	17.20600	0.01721	13.350	18.12	18.12	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	1,344.79840		1.34480	1,121.50290	1.12150	1,344.798	18.06	18.06	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	13.59840		0.01360	17.60290	0.01760	13.598	18.06	18.06	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.84230		12.84230	12.59730	12.59730			15.67	45,769,957.20	3,564	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	1,311.30840		1.31131	1,101.99140	1.10199	1,311.308	14.10	14.10	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	59.00840		0.05901	94.69140	0.09469	59.008	14.10	14.10	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	1,302.74110		1.30274	1,093.96370	1.09396	1,302.741	14.11	14.11	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	60.44110		0.06044	96.66370	0.09666	60.441	14.11	14.11	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	1,294.19940		1.29420	1,085.96550	1.08597	1,294.199	14.12	14.12	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	61.89940		0.06190	98.66550	0.09867	61.899	14.12	14.12	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.87290		1.87290	1.84340	1.84340			16.85	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,845.45960		0.18455	1,557.22060	0.15572	1,845.460	16.28	16.28	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	16.45960		0.00165	23.22060	0.00232	16.460	16.28	16.28	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,750.08010		0.17501	1,463.96520	0.14640	1,750.080	16.28	16.28	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	21.08010		0.00211	29.96520	0.00300	21.080	16.28	16.28	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,655.75200		0.16558	1,372.24520	0.13722	1,655.752	16.27	16.27	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	26.75200		0.00268	38.24520	0.00382	26.752	16.27	16.27	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.89610		1.89610	1.86440	1.86440			17.00	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	2,160.65460		0.21607	1,864.19240	0.18642	2,160.655	15.93	15.93	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	99.65460		0.00997	120.19240	0.01202	99.655	15.93	15.93	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	2,072.80230		0.20728	1,779.36470	0.17794	2,072.802	15.88	15.88	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	111.80230		0.01118	135.36470	0.01354	111.802	15.88	15.88	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,987.87280		0.19879	1,697.93740	0.16979	1,987.873	15.89	15.89	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	126.87280		0.01269	153.93740	0.01539	126.873	15.89	15.89	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			113.40243		113.40243	113.41450	113.41450				0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	2,412.43000		2.41243	2,424.50000	2.42450	2,412.430	0.00	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	2,402.43000		2.40243	2,414.50000	2.41450	2,402.430	0.00	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	2,392.43000		2.39243	2,404.50000	2.40450	2,392.430	0.00	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			113.50279		113.50279	113.51542	113.51542				0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Put	487.21000		0.48721	474.58000	0.47458	487.210	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	497.21000		0.49721	484.58000	0.48458	497.210	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put	507.21000		0.50721	494.58000	0.49458	507.210	0.00	0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	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
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future		10.01677	81.65168		10.04629	81.44354			0.00	0	6,292.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	3,484.49000	3.48449	3,692.63000	3.69263	3,484.490		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	3,408.96000	3.40896	3,617.10000	3.61710	3,408.960		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	3,333.54000	3.33354	3,541.68000	3.54168	3,333.540		0.00	0	0.00
ES33	On 08/05/2014	Bond Future		10.14525	78.95445		10.17573	78.74392			0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	4,371.76000	4.37176	4,582.29000	4.58229	4,371.760		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	4,296.47000	4.29647	4,507.00000	4.50700	4,296.470		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	4,221.28000	4.22128	4,431.81000	4.43181	4,221.280		0.00	0	0.00
ES33	On 07/08/2014	Bond Future		10.26890	79.95528		10.30032	79.74248			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Put	882.70000	0.88270	1,095.50000	1.09550	882.700		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Put	813.66000	0.81366	1,026.46000	1.02646	813.660		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Put	744.71000	0.74471	957.51000	0.95751	744.710		0.00	0	0.00
ES33	On 06/11/2014	Bond Future		10.39103	77.35487		10.42342	77.13969			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Put	677.30000	0.67730	892.48000	0.89248	677.300		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Put	609.84000	0.60984	825.02000	0.82502	609.840		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Put	542.48000	0.54248	757.66000	0.75766	542.480		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI		424.83600	424.83600		426.95400	426.95400			0.00	0	286.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	151,540.00000	15.15400	130,360.00000	13.03600	151,540.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	151,640.00000	15.16400	130,460.00000	13.04600	151,640.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	151,740.00000	15.17400	130,560.00000	13.05600	151,740.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI		430.48100	430.48100		432.62800	432.62800			0.00	0	27.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	115,090.00000	11.50900	93,620.00000	9.36200	115,090.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	115,190.00000	11.51900	93,720.00000	9.37200	115,190.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	115,290.00000	11.52900	93,820.00000	9.38200	115,290.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI		436.52900	436.52900		438.70700	438.70700			0.00	0	175.00
GOVI	On 07/08/2014	GOVI	459.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	459.99	Put	234,610.00000	23.46100	112,830.00000	21.28300	234,610.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	234,710.00000	23.47100	112,930.00000	21.29300	234,710.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	234,810.00000	23.48100	113,030.00000	21.30300	234,810.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI		442.97300	442.97300		445.18500	445.18500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/11/2014	GOVI	448.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Put	60,170.00000	6.01700	38,050.00000	3.80500	60,170.000				0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	60,270.00000	6.02700	38,150.00000	3.81500	60,270.000				0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Put	60,370.00000	6.03700	38,250.00000	3.82500	60,370.000				0.00	0	0.00
I2025	On 06/02/2014	Bond Future			107.55768	107.55768	109.16892	109.16892					0.00	0	0.00
I2025	On 06/02/2014	Bond Future	110.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	110.99	Put	3,432.32000	3.43232	1,821.08000	1.82108	3,432.320				0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.00	Put	3,442.32000	3.44232	1,831.08000	1.83108	3,442.320				0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.01	Put	3,452.32000	3.45232	1,841.08000	1.84108	3,452.320				0.00	0	0.00
I2025	On 08/05/2014	Bond Future			109.00035	109.00035	110.63370	110.63370					0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Put	1,989.65000	1.98965	356.30000	0.35630	1,989.650				0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Put	1,999.65000	1.99965	366.30000	0.36630	1,999.650				0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Put	2,009.65000	2.00965	376.30000	0.37630	2,009.650				0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
I2038	On 06/02/2014	Bond Future			106.63803	106.63803	106.64959	106.64959					0.00	0	24.00
I2038	On 06/02/2014	Bond Future	106.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	106.99	Put	351.97000	0.35197	340.41000	0.34041	351.970				0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.00	Put	361.97000	0.36197	350.41000	0.35041	361.970				0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.01	Put	371.97000	0.37197	360.41000	0.36041	371.970				0.00	0	0.00
I2038	On 08/05/2014	Bond Future			108.06822	108.06822	108.08036	108.08036					0.00	0	0.00
I2038	On 08/05/2014	Bond Future	108.99	Call	0.00000	0.00000	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	921.78000	0.92178	909.64000	0.90964	921.780				0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Put	931.78000	0.93178	919.64000	0.91964	931.780				0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Put	941.78000	0.94178	929.64000	0.92964	941.780				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
I2050	On 06/02/2014	Bond Future			111.94044	111.94044	111.95234	111.95234					0.00	0	472.00
I2050	On 06/02/2014	Bond Future	109.99	Call	1,950.44000	1.95044	1,962.34000	1.96234	1,950.440				0.00	0	0.00
I2050	On 06/02/2014	Bond Future	109.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.00	Call	1,940.44000	1.94044	1,952.34000	1.95234	1,940.440				0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.01	Call	1,930.44000	1.93044	1,942.34000	1.94234	1,930.440				0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future			113.44195	113.44195	113.45441	113.45441					0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.99	Call	0.00000	0.00000	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	1,548.05000	1.54805	1,535.59000	1.53559	1,548.050				0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Call	0.00000	0.00000	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	1,558.05000	1.55805	1,545.59000	1.54559	1,558.050				0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Call	0.00000	0.00000	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	1,568.05000	1.56805	1,555.59000	1.55559	1,568.050				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
IGOV	On 06/02/2014	Index Future			197.69700	197.69700	198.81600	198.81600					0.00	0	1,321.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 08/05/2014		Index Future		200.34900	200.34900	201.48300	201.48300			0.00	0	30.00
IGOV	On 07/08/2014		Index Future		203.18800	203.18800	204.33800	204.33800			0.00	0	0.00
IGOV	On 06/11/2014		Index Future		206.21100	206.21100	207.37900	207.37900			0.00	0	0.00
ILBI	On 06/02/2014		Index Future		536.40800	536.40800	536.86900	536.86900			0.00	0	190.00
ILBI	On 08/05/2014		Index Future		543.63300	543.63300	544.10200	544.10200			0.00	0	0.00
ILBI	On 07/08/2014		Index Future		551.40400	551.40400	551.88500	551.88500			0.00	0	20.00
J201	On 22/12/2014		Interest Rate Swap		8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future		5.62000	94.38000	5.39000	94.61000			47,277,500.00	2,000	2,000.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future		5.88000	94.12000	5.54000	94.46000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014		Jibar Tradeable Future		6.23000	93.77000	5.79000	94.21000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future		6.38000	93.62000	5.92000	94.08000			0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future		6.70000	93.30000	6.14000	93.86000			0.00	0	4,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future		6.75000	93.25000	6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future		7.08000	92.92000	6.52000	93.48000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future		7.40000	92.60000	6.88000	93.12000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future		7.53000	92.47000	7.13000	92.87000			0.00	0	150.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future		7.70000	92.30000	7.37000	92.63000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future		7.90000	92.10000	7.60000	92.40000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future		8.05000	91.95000	7.83000	92.17000			0.00	0	0.00
NZ\$ / R	On 17/03/2014		Foreign Exchange Future		9.34490	9.34490	9.18780	9.18780		11.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call		1,205.72460	1.20572	1,048.77740	1.04878	1,205.725	15.12	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put		0.82460	0.00082	0.97740	0.00098	0.825	15.12	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call		1,195.76650	1.19577	1,038.83070	1.03883	1,195.766	15.08	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put		0.86650	0.00087	1.03070	0.00103	0.867	15.08	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call		1,185.81030	1.18581	1,028.88690	1.02889	1,185.810	15.04	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put		0.91030	0.00091	1.08690	0.00109	0.910	15.04	0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future		9.42810	9.42810	9.25880	9.25880		12.80	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.44	Call		1,010.71630	1.01072	849.86190	0.84986	1,010.716	12.59	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.44	Put		22.61630	0.02262	31.06190	0.03106	22.616	12.59	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.45	Call		1,001.25740	1.00126	840.88950	0.84089	1,001.257	12.56	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.45	Put		23.15740	0.02316	32.08950	0.03209	23.157	12.56	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.46	Call		992.03830	0.99204	831.94510	0.83195	992.038	12.55	0.00	0	0.00
NZ\$ / R	On 13/06/2014	8.46	Put		23.93830	0.02394	33.14510	0.03315	23.938	12.55	0.00	0	0.00
QUANTO € / \$	On 17/03/2014		Foreign Exchange Future		1.36610	1.36610	1.36720	1.36720			0.00	0	575.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future		1.36610	1.36610	1.36720	1.36720			0.00	0	0.00
R / ¥EN	On 17/03/2014		Foreign Exchange Future		9.09360	9.09360	0.10994	9.29280	9.29280		17.55	0	1,250.00
R / ¥EN	On 17/03/2014	10.04	Call		117.52230	0.01175	0.10994	267.85100	0.02679	117.522	16.70	0	0.00
R / ¥EN	On 17/03/2014	10.04	Put		9,581.52230	0.95815	0.10994	7,739.85100	0.77399	9,581.522	16.70	0	0.00
R / ¥EN	On 17/03/2014	10.05	Call		115.38170	0.01154	0.10994	258.18250	0.02582	115.382	16.77	0	0.00
R / ¥EN	On 17/03/2014	10.05	Put		9,679.38170	0.96794	0.10994	7,830.18250	0.78302	9,679.382	16.77	0	0.00
R / ¥EN	On 17/03/2014	10.06	Call		113.29620	0.01133	0.10994	248.80020	0.02488	113.296	16.84	0	0.00
R / ¥EN	On 17/03/2014	10.06	Put		9,777.29620	0.97773	0.10994	7,920.80020	0.79208	9,777.296	16.84	0	0.00
R157	On 06/02/2014		Bond Future		7.01769	115.12493	6.71651	115.60117		2.34	0.00	0	28,563.00
R157	On 06/02/2014	5.64	Call		0.00000	0.00000	0.00000	0.00000	0.000	2.26	0.00	0	0.00
R157	On 06/02/2014	5.64	Put		2,201.82000	2.20182	1,725.58000	1.72558	2,201.820	2.26	0.00	0	0.00
R157	On 06/02/2014	5.65	Call		0.00000	0.00000	0.00000	0.00000	0.000	2.26	0.00	0	0.00
R157	On 06/02/2014	5.65	Put		2,185.62000	2.18562	1,709.38000	1.70938	2,185.620	2.26	0.00	0	0.00
R157	On 06/02/2014	5.66	Call		0.00000	0.00000	0.00000	0.00000	0.000	2.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future	5.66	Put	2,169.43000		2.16943		1,693.19000	1.69319	2,169.430	2.26	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.35272		109.84663		6.98933	110.32974		2.31	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	5.50000		0.00550		12.43000	0.01243	5.500	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,926.43000		2.92643		2,450.25000	2.45025	2,926.430	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	5.67000		0.00567		12.79000	0.01279	5.670	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,912.84000		2.91284		2,436.85000	2.43685	2,912.840	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	5.85000		0.00585		13.16000	0.01316	5.850	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,899.26000		2.89926		2,423.46000	2.42346	2,899.260	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.75577		111.39072		7.30096	111.88170		1.98	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	225.31000		0.22531		357.27000	0.35727	225.310	1.95	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,326.53000		1.32653		967.51000	0.96751	1,326.530	1.95	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,318.24000		1.31824		960.66000	0.96066	1,318.240	1.95	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	227.94000		0.22794		361.34000	0.36134	227.940	1.95	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	230.85000		0.23085		365.43000	0.36543	230.850	1.95	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,310.23000		1.31023		953.83000	0.95383	1,310.230	1.95	0.00	0	0.00
R157	On 06/11/2014	Bond Future			8.32322		106.22592		7.72240	106.72515		1.77	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	109.33000		0.10933		174.62000	0.17462	109.330	1.72	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,899.40000		1.89940		1,465.46000	1.46546	1,899.400	1.72	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	110.46000		0.11046		176.33000	0.17633	110.460	1.72	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,892.02000		1.89202		1,458.66000	1.45866	1,892.020	1.72	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	111.60000		0.11160		178.05000	0.17805	111.600	1.72	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,884.66000		1.88466		1,451.88000	1.45188	1,884.660	1.72	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.79033		114.49138		8.71386	115.12882		14.13	106,934,948.92	934	50,935.00
R186	On 06/02/2014	Bond Future	7.74	Call	0.04000		0.00004		0.22000	0.00022	0.040	13.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	9,215.43000		9.21543		8,578.17000	8.57817	9,215.430	13.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	0.05000		0.00005		0.25000	0.00025	0.050	13.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	9,122.84000		9.12284		8,485.60000	8.48560	9,122.840	13.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	0.05000		0.00005		0.28000	0.00028	0.050	13.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	9,030.33000		9.03033		8,393.12000	8.39312	9,030.330	13.73	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	798.44000		0.79844		1,157.20000	1.15720	798.440	14.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,133.99000		1.13399		855.31000	0.85531	1,133.990	14.13	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.90900		116.01278		8.82956	116.65921		14.84	0.00	0	950.00
R186	On 08/05/2014	Bond Future	7.09	Call	155.78000		0.15578		171.90000	0.17190	155.780	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	16,366.51000		16.36651		15,736.20000	15.73620	16,366.510	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	159.54000		0.15954		176.05000	0.17605	159.540	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	16,272.53000		16.27253		15,642.61000	15.64261	16,272.530	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	163.37000		0.16337		180.28000	0.18028	163.370	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	16,178.73000		16.17873		15,549.21000	15.54921	16,178.730	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	386.54000		0.38654		426.50000	0.42650	386.540	14.46	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	12,672.45000		12.67245		12,065.98000	12.06598	12,672.450	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,503.43000		1.50343		1,663.49000	1.66349	1,503.430	14.65	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	7,028.26000		7.02826		6,541.89000	6.54189	7,028.260	14.65	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,163.54000		2.16354		2,376.25000	2.37625	2,163.540	14.75	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	5,548.44000		5.54844		5,114.72000	5.11472	5,548.440	14.75	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	9.00	Call	3,972.59000		3.97259		4,303.60000	4.30360	3,972.590	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	3,238.49000		3.23849		2,923.07000	2.92307	3,238.490	14.96	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	5,109.31000		5.10931		5,499.53000	5.49953	5,109.310	15.07	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	2,393.09000		2.39309		2,136.88000	2.13688	2,393.090	15.07	0.00	0	8,000.00
R186	On 07/08/2014	Bond Future			9.02124		112.35140		8.93865	113.00799		14.25	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	8,241.29000		8.24129		7,807.41000	7.80741	8,241.290	13.96	0.00	0	0.00

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	8.29	Call	2,233.76000		2.23376	2,456.47000	2.45647		2,233.760	13.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,259.31000		2.25931	2,483.79000	2.48379		2,259.310	13.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	8,181.66000		8.18166	7,749.55000	7.74955		8,181.660	13.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,285.06000		2.28506	2,511.30000	2.51130		2,285.060	13.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	8,122.31000		8.12231	7,691.96000	7.69196		8,122.310	13.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	4,220.71000		4.22071	4,570.32000	4.57032		4,220.710	14.22	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	5,026.32000		5.02632	4,719.34000	4.71934		5,026.320	14.22	0.00	0	840.00
R186	On 06/11/2014	Bond Future			9.12811		114.01220	9.04223	114.67952			13.71	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	2,402.57000		2.40257	2,545.79000	2.54579		2,402.570	13.36	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	10,434.67000		10.43467	9,910.57000	9.91057		10,434.670	13.36	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	2,426.33000		2.42633	2,570.83000	2.57083		2,426.330	13.36	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	10,373.12000		10.37312	9,850.30000	9.85030		10,373.120	13.36	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	2,450.25000		2.45025	2,596.01000	2.59601		2,450.250	13.36	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	10,311.82000		10.31182	9,790.26000	9.79026		10,311.820	13.36	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	5,656.31000		5.65631	5,956.69000	5.95669		5,656.310	13.79	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	5,332.85000		5.33285	4,965.91000	4.96591		5,332.850	13.79	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 06/02/2014	Bond Future			270.27826		270.27826	273.33101	273.33101				0.00	0	2,049.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	9,711.74000		9.71174	6,658.99000	6.65899		9,711.740		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.00	Put	9,721.74000		9.72174	6,668.99000	6.66899		9,721.740		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	280.01	Put	9,731.74000		9.73174	6,678.99000	6.67899		9,731.740		0.00	0	0.00
R197	On 08/05/2014	Bond Future			273.90344		273.90344	276.99836	276.99836				0.00	0	0.00
R197	On 08/05/2014	Bond Future	249.99	Call	23,913.44000		23.91344	27,008.36000	27.00836		23,913.440		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	23,903.44000		23.90344	26,998.36000	26.99836		23,903.440		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	23,893.44000		23.89344	26,988.36000	26.98836		23,893.440		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.87605		103.60572	5.59713	103.84097			1.23	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	0.11000		0.00011	5.58000	0.00558		0.110	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	537.83000		0.53783	308.05000	0.30805		537.830	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	0.13000		0.00013	6.17000	0.00617		0.130	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	529.36000		0.52936	300.15000	0.30015		529.360	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	0.15000		0.00015	6.79000	0.00679		0.150	1.22	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	520.89000		0.52089	292.28000	0.29228		520.890	1.22	0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.10044		104.98246	5.70149	105.22131			1.05	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	17.87000		0.01787	41.80000	0.04180		17.870	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	836.60000		0.83660	621.68000	0.62168		836.600	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	18.30000		0.01830	42.69000	0.04269		18.300	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	830.97000		0.83097	616.51000	0.61651		830.970	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	18.75000		0.01875	43.60000	0.04360		18.750	1.02	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	825.36000		0.82536	611.36000	0.61136		825.360	1.02	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.35348		102.04801	5.67601	102.29119			0.75	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	77.96000		0.07796	150.92000	0.15092		77.960	0.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future	5.29	Put	460.21000	0.46021		289.99000	0.28999		460.210	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	457.47000	0.45747		287.82000	0.28782		457.470	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	78.83000	0.07883		152.36000	0.15236		78.830	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	79.71000	0.07971		153.80000	0.15380		79.710	0.74	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	454.75000	0.45475		285.66000	0.28566		454.750	0.74	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R202	On 06/02/2014	Bond Future			207.48161	207.48161		209.05003	209.05003			11.45	0.00	0	44,679.00
R202	On 06/02/2014	Bond Future	208.99	Call	830.21000	0.83021		1,587.06000	1.58706		830.210	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	2,338.60000	2.33860		1,527.03000	1.52703		2,338.600	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	826.85000	0.82685		1,582.04000	1.58204		826.850	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	2,345.24000	2.34524		1,532.01000	1.53201		2,345.240	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	823.49000	0.82349		1,577.03000	1.57703		823.490	11.89	0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	2,351.88000	2.35188		1,537.00000	1.53700		2,351.880	11.89	0.00	0	0.00
R202	On 08/05/2014	Bond Future			210.26458	210.26458		211.85474	211.85474				0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Put	4,725.42000	4.72542		3,135.26000	3.13526		4,725.420		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Put	4,735.42000	4.73542		3,145.26000	3.14526		4,735.420		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put	4,745.42000	4.74542		3,155.26000	3.15526		4,745.420		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R2023	On 06/02/2014	Bond Future			8.60682	98.19361		8.51075	98.77079			11.54	0.00	0	10,257.00
R2023	On 06/02/2014	Bond Future	7.84	Call	1.26000	0.00126		0.00000	0.00000		1.260	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.84	Put	4,736.86000	4.73686		4,158.42000	4.15842		4,736.860	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.85	Call	1.43000	0.00143		0.00000	0.00000		1.430	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.85	Put	4,673.35000	4.67335		4,094.74000	4.09474		4,673.350	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.86	Call	1.62000	0.00162		0.00000	0.00000		1.620	11.35	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.86	Put	4,609.90000	4.60990		4,031.10000	4.03110		4,609.900	11.35	0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.73415	95.58154		8.63399	96.16688			12.59	86,023,386.00	900	1,230.00
R2023	On 08/05/2014	Bond Future	7.59	Call	435.70000	0.43570		0.00000	0.00000		435.700	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put	7,408.81000	7.40881		6,387.77000	6.38777		7,408.810	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call	443.99000	0.44399		0.00000	0.00000		443.990	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put	7,353.35000	7.35335		6,324.02000	6.32402		7,353.350	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Call	452.40000	0.45240		0.00000	0.00000		452.400	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put	7,298.06000	7.29806		6,260.32000	6.26032		7,298.060	12.30	0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.85705	96.81065		8.75244	97.40575			11.87	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call	2,373.22000	2.37322		0.00000	0.00000		2,373.220	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put	4,482.74000	4.48274		1,514.42000	1.51442		4,482.740	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put	4,447.73000	4.44773		1,456.15000	1.45615		4,447.730	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call	2,396.48000	2.39648		0.00000	0.00000		2,396.480	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call	2,419.87000	2.41987		0.00000	0.00000		2,419.870	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put	4,412.89000	4.41289		1,397.92000	1.39792		4,412.890	11.80	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.97868	94.32286		8.86936	94.92758			11.77	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Call	2,900.25000	2.90025		0.00000	0.00000		2,900.250	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put	5,073.23000	5.07323		1,568.26000	1.56826		5,073.230	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call	2,923.52000	2.92352		0.00000	0.00000		2,923.520	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put	5,039.79000	5.03979		1,511.55000	1.51155		5,039.790	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call	2,946.91000	2.94691		0.00000	0.00000		2,946.910	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put	5,006.51000	5.00651		1,454.88000	1.45488		5,006.510	11.66	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.80351	104.75851		7.55795	105.52464			4.96	0.00	0	10,779.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	5.95	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.83	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,962.72000	5.96272	5,196.59000	5.19659	5,962.720	5,962.720	5,962.720	4.83	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.83	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	5,332.02000	5.33202	4,565.89000	4.56589	5,332.020	5,332.020	5,332.020	4.83	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.83	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	5,298.95000	5.29895	4,532.82000	4.53282	5,298.950	5,298.950	5,298.950	4.83	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.83	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	5,265.89000	5.26589	4,499.76000	4.49976	5,265.890	5,265.890	5,265.890	4.83	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	0.01000	0.00001	0.38000	0.00038	0.010	0.010	0.010	4.87	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	3,047.31000	3.04731	2,281.55000	2.28155	3,047.310	3,047.310	3,047.310	4.87	0.00	0	0.00
R203	On 08/05/2014	Bond Future			8.01218	101.99005	7.74508	102.76685				5.40	0.00	0	140.00
R203	On 08/05/2014	Bond Future	5.74	Call	8.78000	0.00878	13.17000	0.01317	8.780	8.780	8.780	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,859.24000	6.85924	6,086.83000	6.08683	6,859.240	6,859.240	6,859.240	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	9.05000	0.00905	13.59000	0.01359	9.050	9.050	9.050	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,828.13000	6.82813	6,055.87000	6.05587	6,828.130	6,828.130	6,828.130	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	9.34000	0.00934	14.02000	0.01402	9.340	9.340	9.340	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,797.04000	6.79704	6,024.92000	6.02492	6,797.040	6,797.040	6,797.040	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	156.31000	0.15631	238.37000	0.23837	156.310	156.310	156.310	5.29	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	3,620.91000	3.62091	2,926.17000	2.92617	3,620.910	3,620.910	3,620.910	5.29	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	465.61000	0.46561	668.98000	0.66898	465.610	465.610	465.610	5.36	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,256.98000	2.25698	1,683.55000	1.68355	2,256.980	2,256.980	2,256.980	5.36	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.22270	103.42343	7.93040	104.21213				5.01	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	296.37000	0.29637	389.21000	0.38921	296.370	296.370	296.370	4.89	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	4,096.11000	4.09611	3,400.25000	3.40025	4,096.110	4,096.110	4,096.110	4.89	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	546.17000	0.54617	712.33000	0.71233	546.170	546.170	546.170	4.93	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	3,089.96000	3.08996	2,467.42000	2.46742	3,089.960	3,089.960	3,089.960	4.93	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	553.13000	0.55313	721.09000	0.72109	553.130	553.130	553.130	4.93	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	3,069.22000	3.06922	2,448.48000	2.44848	3,069.220	3,069.220	3,069.220	4.93	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	560.15000	0.56015	729.92000	0.72992	560.150	560.150	560.150	4.93	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	3,048.56000	3.04856	2,429.63000	2.42963	3,048.560	3,048.560	3,048.560	4.93	0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.44814	100.78910	8.12608	101.59034				4.85	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	385.76000	0.38576	474.82000	0.47482	385.760	385.760	385.760	4.73	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,467.92000	4.46792	3,755.74000	3.75574	4,467.920	4,467.920	4,467.920	4.73	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	390.05000	0.39005	480.38000	0.48038	390.050	390.050	390.050	4.73	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	4,446.19000	4.44619	3,735.28000	3.73528	4,446.190	4,446.190	4,446.190	4.73	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	394.38000	0.39438	485.99000	0.48599	394.380	394.380	394.380	4.73	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,424.50000	4.42450	3,714.87000	3.71487	4,424.500	4,424.500	4,424.500	4.73	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	449.32000	0.44932	557.92000	0.55792	449.320	449.320	449.320	4.73	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	4,167.90000	4.16790	3,475.26000	3.47526	4,167.900	4,167.900	4,167.900	4.73	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.39436	91.88828	9.46814	91.24884					0.00	0	2,022.00
R2037	On 06/02/2014	Bond Future	9.37	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	212.73000	0.21273	852.17000	0.85217	212.730	212.730	212.730		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	125.30000	0.12530	764.74000	0.76474	125.300	125.300	125.300		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	38.01000	0.03801	677.45000	0.67745	38.010	38.010	38.010		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.50154	93.10931	9.57769	92.46182					0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	1,136.39000	1.13639	1,783.88000	1.78388	1,136.390	1,136.390	1,136.390		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	1,049.19000	1.04919	1,696.68000	1.69668	1,049.190	1,049.190	1,049.190		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 08/05/2014	Bond Future	9.39	Put	962.13000		0.96213		1,609.62000	1.60962	962.130		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.60558		90.15972		9.68417	89.50398			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	4,957.73000		4.95773		5,613.47000	5.61347	4,957.730		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	4,866.29000		4.86629		5,522.03000	5.52203	4,866.290		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	4,774.99000		4.77499		5,430.73000	5.43073	4,774.990		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.69975		91.37531		9.78075	90.71059			0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Put	80.56000		0.08056		745.28000	0.74528	80.560		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Call	2.06000		0.00206		0.00000	0.00000	2.060		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Put	0.00000		0.00000		662.66000	0.66266	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Call	84.56000		0.08456		0.00000	0.00000	84.560		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Put	0.00000		0.00000		580.16000	0.58016	0.000		0.00	0	0.00
R204	On 06/02/2014	Bond Future			8.05515		100.90867		7.83917	101.76664		6.73	0.00	0	29,703.00
R204	On 06/02/2014	Bond Future	6.39	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.53	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	6,854.31000		6.85431		5,996.34000	5.99634	6,854.310	6.53	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.53	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	6,811.46000		6.81146		5,953.49000	5.95349	6,811.460	6.53	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.53	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	6,768.63000		6.76863		5,910.66000	5.91066	6,768.630	6.53	0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.23329		102.24956		8.00268	103.11944		7.20	0.00	0	210.00
R204	On 08/05/2014	Bond Future	6.04	Call	17.73000		0.01773		24.77000	0.02477	17.730	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,682.04000		8.68204		7,819.20000	7.81920	8,682.040	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	18.25000		0.01825		25.51000	0.02551	18.250	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,641.01000		8.64101		7,778.39000	7.77839	8,641.010	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	18.79000		0.01879		26.27000	0.02627	18.790	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,600.01000		8.60001		7,737.61000	7.73761	8,600.010	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.40852		99.65469		8.16158	100.53768		7.17	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	751.73000		0.75173		963.18000	0.96318	751.730	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,271.02000		4.27102		3,599.48000	3.59948	4,271.020	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	761.09000		0.76109		974.59000	0.97459	761.090	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,243.27000		4.24327		3,573.78000	3.57378	4,243.270	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	770.54000		0.77054		986.08000	0.98608	770.540	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,215.62000		4.21562		3,548.17000	3.54817	4,215.620	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,117.82000		1.11782		1,403.61000	1.40361	1,117.820	7.09	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,384.40000		3.38440		2,787.20000	2.78720	3,384.400	7.09	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.58306		101.12752		8.31779	102.02445		7.12	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	665.92000		0.66592		762.08000	0.76208	665.920	6.95	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	6,206.50000		6.20650		5,405.73000	5.40573	6,206.500	6.95	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	672.52000		0.67252		769.73000	0.76973	672.520	6.95	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	6,177.15000		6.17715		5,377.43000	5.37743	6,177.150	6.95	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	679.16000		0.67916		777.99000	0.77799	679.160	6.95	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	6,147.84000		6.14784		5,349.74000	5.34974	6,147.840	6.95	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,647.61000		1.64761		1,903.57000	1.90357	1,647.610	7.08	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	3,666.80000		3.66680		3,025.83000	3.02583	3,666.800	7.08	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 06/02/2014	Bond Future			9.45922		96.78012		9.55304	95.89977			0.00	0	12,135.00
R2048	On 06/02/2014	Bond Future	9.09	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
R2048	On 06/02/2014	Bond Future	9.09	Put	3,616.61000		3.61661		4,496.96000	4.49696	3,616.610		0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.10	Put	3,515.34000		3.51534		4,395.69000	4.39569	3,515.340		0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.11	Put	3,414.26000		3.41426		4,294.61000	4.29461	3,414.260		0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.55774		93.64396		9.65458	92.75230			0.00	0	1,515.00
R2048	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.04	Put	5,045.95000		5.04595		5,937.61000	5.93761	5,045.950		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Put	4,943.82000		4.94382		5,835.48000	5.83548	4,943.820		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Put	4,841.88000		4.84188		5,733.54000	5.73354	4,841.880		0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.65243		94.83836		9.75235	93.93503			0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Put	113.52000		0.11352		1,016.85000	1.01685	113.520		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Put	22.17000		0.02217		925.50000	0.92550	22.170		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	69.01000		0.06901		0.00000	0.00000	69.010		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Put	0.00000		0.00000		834.32000	0.83432	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.74462		91.81721		9.84771	90.90137			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Put	221.23000		0.22123		1,137.07000	1.13707	221.230		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Put	131.25000		0.13125		1,047.09000	1.04709	131.250		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Put	41.44000		0.04144		957.28000	0.95728	41.440		0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.32916		95.56390		8.12816	96.46603		8.58	0.00	0	20,554.00
R207	On 06/02/2014	Bond Future	6.64	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	7,917.83000		7.91783		7,015.70000	7.01570	7,917.830	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	7,868.63000		7.86863		6,966.50000	6.96650	7,868.630	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	7,819.47000		7.81947		6,917.34000	6.91734	7,819.470	8.35	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.49446		96.83380		8.28203	97.74835		8.92	0.00	0	90.00
R207	On 08/05/2014	Bond Future	6.19	Call	18.08000		0.01808		25.94000	0.02594	18.080	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,542.41000		10.54241		9,635.72000	9.63572	10,542.410	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	18.61000		0.01861		26.69000	0.02669	18.610	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,494.28000		10.49428		9,587.81000	9.58781	10,494.280	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	19.15000		0.01915		27.47000	0.02747	19.150	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	10,446.18000		10.44618		9,539.95000	9.53995	10,446.180	8.70	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.65667		94.55385		8.43159	95.48218		8.83	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	899.46000		0.89946		1,124.89000	1.12489	899.460	8.66	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,966.69000		4.96669		4,263.79000	4.26379	4,966.690	8.66	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	910.32000		0.91032		1,137.87000	1.13787	910.320	8.66	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,934.39000		4.93439		4,233.61000	4.23361	4,934.390	8.66	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	921.27000		0.92127		1,150.95000	1.15095	921.270	8.66	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,902.20000		4.90220		4,203.55000	4.20355	4,902.200	8.66	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.81007		95.95153		8.57142	96.89438		8.84	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	901.57000		0.90157		1,051.58000	1.05158	901.570	8.64	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	6,897.64000		6.89764		6,104.80000	6.10480	6,897.640	8.64	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	910.12000		0.91012		1,062.02000	1.06202	910.120	8.64	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	6,863.85000		6.86385		6,072.90000	6.07290	6,863.850	8.64	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	918.73000		0.91873		1,072.53000	1.07253	918.730	8.64	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	6,830.14000		6.83014		6,041.09000	6.04109	6,830.140	8.64	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

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/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			8.42260		93.63874		8.26643	94.42188		9.18	0.00	0	11,167.00
R208	On 06/02/2014	Bond Future	6.74	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.90	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	8,891.15000		8.89115		8,108.01000	8.10801	8,891.150	8.90	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.90	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	8,835.24000		8.83524		8,052.10000	8.05210	8,835.240	8.90	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.90	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	8,779.37000		8.77937		7,996.23000	7.99623	8,779.370	8.90	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.56509		91.48688		8.40131	92.28085		10.56	52,147,521.60	570	680.00
R208	On 08/05/2014	Bond Future	6.29	Call	20.97000		0.02097		24.62000	0.02462	20.970	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,855.74000		11.85574		11,065.42000	11.06542	11,855.740	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	21.59000		0.02159		25.36000	0.02536	21.590	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,800.35000		11.80035		11,010.15000	11.01015	11,800.350	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	22.22000		0.02222		26.12000	0.02612	22.220	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,744.99000		11.74499		10,954.92000	10.95492	11,744.990	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.70223		92.77277		8.53021	93.57876		9.96	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,409.22000		5.40922		4,759.15000	4.75915	5,409.220	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,032.59000		1.03259		1,188.51000	1.18851	1,032.590	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,045.21000		1.04521		1,203.09000	1.20309	1,045.210	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,372.47000		5.37247		4,724.36000	4.72436	5,372.470	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,057.93000		1.05793		1,217.80000	1.21780	1,057.930	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,335.86000		5.33586		4,689.74000	4.68974	5,335.860	9.77	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	1,791.34000		1.79134		2,051.70000	2.05170	1,791.340	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,785.52000		3.78552		3,239.89000	3.23989	3,785.520	9.90	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.83713		90.74577		8.65619	91.56453		10.03	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	942.75000		0.94275		1,011.80000	1.01180	942.750	9.77	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	7,508.06000		7.50806		6,758.35000	6.75835	7,508.060	9.77	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	952.38000		0.95238		1,023.16000	1.02316	952.380	9.77	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	7,468.66000		7.46866		6,720.68000	6.72068	7,468.660	9.77	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	962.08000		0.96208		1,034.60000	1.03460	962.080	9.77	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	7,429.35000		7.42935		6,683.11000	6.68311	7,429.350	9.77	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,481.39000		2.48139		2,736.69000	2.73669	2,481.390	9.96	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	4,014.26000		4.01426		3,450.80000	3.45080	4,014.260	9.96	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.34894		73.52698		9.38742	73.25332		19.92	735,269.80	10	23,535.00
R209	On 06/02/2014	Bond Future	8.54	Call	1.73000		0.00173		2.03000	0.00203	1.730	19.47	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,160.71000		6.16071		6,434.67000	6.43467	6,160.710	19.47	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1.95000		0.00195		2.27000	0.00227	1.950	19.47	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,079.80000		6.07980		6,353.78000	6.35378	6,079.800	19.47	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2.20000		0.00220		2.53000	0.00253	2.200	19.48	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,999.06000		5.99906		6,273.05000	6.27305	5,999.060	19.48	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.44845		71.35947		9.48808	71.08244		21.36	2,854,378.80	40	528.00
R209	On 08/05/2014	Bond Future	7.84	Call	235.18000		0.23518		205.92000	0.20592	235.180	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	13,087.77000		13.08777		13,335.54000	13.33554	13,087.770	20.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	7.85	Call	240.45000		0.24045		210.67000	0.21067	240.450	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	13,002.38000		13.00238	13,249.63000	13.24963	13,002.380	13,002.380	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	245.81000		0.24581		215.51000	0.21551	245.810	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,917.22000		12.91722	13,163.95000	13.16395	12,917.220	12,917.220	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	847.75000		0.84775		782.76000	0.78276	847.750	20.90	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	8,022.51000		8.02251	8,234.55000	8.23455	8,022.510	8,022.510	20.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,833.38000		1.83338		1,721.71000	1.72171	1,833.380	21.13	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	5,091.41000		5.09141	5,256.77000	5.25677	5,091.410	5,091.410	21.13	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	3,340.56000		3.34056		3,184.98000	3.18498	3,340.560	21.36	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,980.54000		2.98054	3,101.99000	3.10199	2,980.540	2,980.540	21.36	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	3,816.08000		3.81608		3,648.22000	3.64822	3,816.080	21.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	2,560.95000		2.56095	2,670.12000	2.67012	2,560.950	2,560.950	21.44	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	4,281.30000		4.28130		4,102.59000	4.10259	4,281.300	21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	2,215.85000		2.21585	2,314.17000	2.31417	2,215.850	2,215.850	21.51	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	4,686.14000		4.68614		4,499.36000	4.49936	4,686.140	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,956.85000		1.95685	2,047.10000	2.04710	1,956.850	1,956.850	21.57	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.54253		72.36250		9.58327	72.08229		20.82	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	2,822.65000		2.82265		2,716.73000	2.71673	2,822.650	20.60	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,429.42000		6.42942	6,603.71000	6.60371	6,429.420	6,429.420	20.60	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,381.59000		6.38159	6,555.18000	6.55518	6,381.590	6,381.590	20.60	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	2,849.40000		2.84940		2,742.78000	2.74278	2,849.400	20.60	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	2,876.30000		2.87630		2,768.96000	2.76896	2,876.300	20.61	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,334.03000		6.33403	6,506.90000	6.50690	6,334.030	6,334.030	20.61	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.63300		70.28586		9.67489	70.00217		21.06	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,269.03000		3.26903		3,173.01000	3.17301	3,269.030	20.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,862.13000		7.86213	8,049.80000	8.04980	7,862.130	7,862.130	20.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,295.06000		3.29506		3,198.46000	3.19846	3,295.060	20.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,813.16000		7.81316	8,000.25000	8.00025	7,813.160	7,813.160	20.70	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,321.21000		3.32121		3,224.01000	3.22401	3,321.210	20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,764.42000		7.76442	7,950.91000	7.95091	7,764.420	7,764.420	20.71	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			158.50811		158.50811		158.52786	158.52786			0.00	0	1,319.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	2,981.89000		2.98189	2,962.14000	2.96214	2,981.890	2,981.890		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	2,991.89000		2.99189	2,972.14000	2.97214	2,991.890	2,991.890		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	3,001.89000		3.00189	2,982.14000	2.98214	3,001.890	3,001.890		0.00	0	0.00
R210	On 08/05/2014	Bond Future			158.67705		158.67705		158.69775	158.69775			0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Put	1,312.95000		1.31295	1,292.25000	1.29225	1,312.950	1,312.950		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Put	1,322.95000		1.32295	1,302.25000	1.30225	1,322.950	1,322.950		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Put	1,332.95000		1.33295	1,312.25000	1.31225	1,332.950	1,332.950		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

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 06/02/2014	Bond Future			127.78462		127.78462		128.00369	128.00369			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	1,205.38000		1.20538		986.31000	0.98631	1,205.380		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	1,215.38000		1.21538		996.31000	0.99631	1,215.380		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	1,225.38000		1.22538		1,006.31000	1.00631	1,225.380		0.00	0	0.00
R211	On 08/05/2014	Bond Future			129.49857		129.49857		129.72112	129.72112			0.00	0	0.00
R211	On 08/05/2014	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	129.99	Put	491.43000		0.49143		268.88000	0.26888	491.430		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.00	Put	501.43000		0.50143		278.88000	0.27888	501.430		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Put	511.43000		0.51143		288.88000	0.28888	511.430		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			129.77693		129.77693		129.79790	129.79790			0.00	0	21,791.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	3,213.07000		3.21307		3,192.10000	3.19210	3,213.070		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Put	3,223.07000		3.22307		3,202.10000	3.20210	3,223.070		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	3,233.07000		3.23307		3,212.10000	3.21210	3,233.070		0.00	0	0.00
R212	On 08/05/2014	Bond Future			131.51759		131.51759		131.53936	131.53936			0.00	0	0.00
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	472.41000		0.47241		450.64000	0.45064	472.410		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	482.41000		0.48241		460.64000	0.46064	482.410		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	492.41000		0.49241		470.64000	0.47064	492.410		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.27998		83.82942		9.27369	83.87504		18.03	0.00	0	21,540.00
R213	On 06/02/2014	Bond Future	8.29	Call	0.23000		0.00023		0.47000	0.00047	0.230	17.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,671.56000		7.67156		7,626.18000	7.62618	7,671.560	17.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	0.27000		0.00027		0.53000	0.00053	0.270	17.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,588.92000		7.58892		7,543.56000	7.54356	7,588.920	17.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	0.30000		0.00030		0.60000	0.00060	0.300	17.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,506.38000		7.50638		7,461.06000	7.46106	7,506.380	17.62	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.38698		81.40556		9.38043	81.45220		19.14	0.00	0	190.00
R213	On 08/05/2014	Bond Future	7.64	Call	187.95000		0.18795		178.19000	0.17819	187.950	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	14,174.56000		14.17456		14,118.16000	14.11816	14,174.560	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	192.22000		0.19222		182.31000	0.18231	192.220	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	14,089.13000		14.08913		14,032.58000	14.03258	14,089.130	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	196.56000		0.19656		186.52000	0.18652	196.560	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	14,003.89000		14.00389		13,947.21000	13.94721	14,003.890	18.73	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.48981		82.54950		9.48294	82.59756		18.56	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	2,489.74000		2.48974		2,490.97000	2.49097	2,489.740	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	7,229.67000		7.22967		7,182.84000	7.18284	7,229.670	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	2,514.47000		2.51447		2,515.78000	2.51578	2,514.470	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	7,178.39000		7.17839		7,131.64000	7.13164	7,178.390	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	2,539.35000		2.53935		2,540.74000	2.54074	2,539.350	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	7,127.35000		7.12735		7,080.68000	7.08068	7,127.350	18.29	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.59031		80.22912		9.58311	80.27862		18.60	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,039.37000		3.03937		3,018.44000	3.01844	3,039.370	18.33	0.00	0	0.00

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 06/11/2014	Bond Future	8.84	Put	8,451.24000		8.45124	8,380.81000	8.38081		8,451.240	18.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,064.20000		3.06420	3,043.31000	3.04331		3,064.200	18.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	8,400.46000		8.40046	8,330.07000	8.33007		8,400.460	18.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	3,089.16000		3.08916	3,068.30000	3.06830		3,089.160	18.33	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	8,349.90000		8.34990	8,279.54000	8.27954		8,349.900	18.33	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.39895		74.66711	9.47259	74.12496			21.29	0.00	0	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	102.61000		0.10261	78.99000	0.07899		102.610	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,244.07000		3.24407	3,762.60000	3.76260		3,244.070	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	110.10000		0.11010	84.71000	0.08471		110.100	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,172.00000		3.17200	3,688.76000	3.68876		3,172.000	21.03	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	118.03000		0.11803	90.77000	0.09077		118.030	21.04	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,100.52000		3.10052	3,615.41000	3.61541		3,100.520	21.04	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.49467		72.37416	9.57053	71.82523			22.40	0.00	0	100.00
R214	On 08/05/2014	Bond Future	8.99	Call	1,834.25000		1.83425	1,656.72000	1.65672		1,834.250	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,676.55000		5.67655	6,047.95000	6.04795		5,676.550	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	1,859.43000		1.85943	1,680.10000	1.68010		1,859.430	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,622.25000		5.62225	5,991.85000	5.99185		5,622.250	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	1,884.82000		1.88482	1,703.69000	1.70369		1,884.820	22.17	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,568.29000		5.56829	5,936.09000	5.93609		5,568.290	22.17	0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.58639		73.29790	9.66452	72.74188			21.73	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	4,404.04000		4.40404	0.00000	0.00000		4,404.040	21.63	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	4,737.72000		4.73772	889.70000	0.88970		4,737.720	21.63	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	4,699.71000		4.69971	817.55000	0.81755		4,699.710	21.63	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	4,438.18000		4.43818	0.00000	0.00000		4,438.180	21.63	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	4,472.44000		4.47244	0.00000	0.00000		4,472.440	21.64	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	4,661.94000		4.66194	745.52000	0.74552		4,661.940	21.64	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.67556		71.09558	9.75602	70.53198			21.83	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	5,295.97000		5.29597	0.00000	0.00000		5,295.970	21.78	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	5,547.53000		5.54753	815.16000	0.81516		5,547.530	21.78	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	5,329.52000		5.32952	0.00000	0.00000		5,329.520	21.78	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	5,510.18000		5.51018	744.26000	0.74426		5,510.180	21.78	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	5,363.15000		5.36315	0.00000	0.00000		5,363.150	21.79	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	5,473.04000		5.47304	673.49000	0.67349		5,473.040	21.79	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			22,374.00000		22,374.00000	22,021.46000	22,021.46000				0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.93720		4.93720	4.85230	4.85230			17.41	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	99.69960		0.09970	58.29730	0.05830		99.700	17.50	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	152.49960		0.15250	195.99730	0.19600		152.500	17.50	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	95.71020		0.09571	55.39850	0.05540		95.710	17.52	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	158.51020		0.15851	203.09850	0.20310		158.510	17.52	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	91.84330		0.09184	52.61550	0.05262		91.843	17.54	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	164.64330		0.16464	210.31550	0.21032		164.643	17.54	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.88800		4.88800	4.79910	4.79910			14.78	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	113.99930		0.11400	75.20400	0.07520		113.999	14.94	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	265.99930		0.26600	316.10400	0.31610		265.999	14.94	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	110.66340		0.11066	72.66900	0.07267		110.663	14.95	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	272.66340		0.27266	323.56900	0.32357		272.663	14.95	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	107.40460		0.10740	70.42030	0.07042		107.405	14.97	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	279.40460	0.27940	331.32030	0.33132	279.405	14.97	0.00	0	0.00

Total for Derivatives : **1,757,398,350.01** **144,057** **3 422 435.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.11500		105.41139	7.11500	105.35034				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	30,000,000	60,000,000.00
AA05	On 22/03/2019	Spot Bond	8.92000		104.82795	8.92000	104.75217				0.00	0	3,831,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.78500		96.07517	9.78500	95.99914				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.41500		103.60940	7.41500	103.54690			1,483,000,000.00	0.00	200,000	1,250,300,000.00
AB07	On 07/03/2014	Spot Bond	6.05500		108.22549	6.05500	108.17194				0.00	0	1,096,400,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.03500		106.02036	9.03500	105.94275				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	0.99000		136.56442	0.99000	136.53556				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.51000		126.80085	2.51000	126.77479				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	400,000,000	5,200,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	2,417,761,600	1,208,880,800.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	100,000,000	100,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.87500		108.24383	7.87500	108.17457				0.00	0	386,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.30500		104.68243	7.30500	104.62021				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	1,800,000,000	1,700,000,000.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	1,500,000,000	1,250,000,000.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.44000	137.08137		5.44000	137.00322			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.21000	126.93488		3.21000	126.88496			0.00	0	322,760,000.00
ABLI04		On 11/10/2016	Spot Bond	2.94000	117.80965		2.94000	117.76608			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.59000	101.55597		4.59000	101.50527			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	6.05000	100.83514		6.05000	100.77231			2,420,000,000,000.00	400,000,000	200,000,000.00
ABLS2A		On 13/07/2016	Spot Bond	11.43500	109.33084		11.43500	109.23013			0.00	0	66,500,000.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	54,000,000	27,000,000.00
ABLS11		On 29/06/2019	Spot Bond	4.24000	110.42511		4.24000	110.37264			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	42.14258		100.00000	41.83029			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.25000	163.33644		2.25000	163.28520			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	155.44862		2.76000	155.39338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.28000	164.67882		2.28000	164.62674			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.20000	167.53750		2.20000	167.48561			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.43125	72.42087		8.43125	72.37270			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.43125	72.42087		8.43125	72.37270			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.84500	102.64317		6.84500	102.58625			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.40500	114.33277		7.40500	114.26389			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.87500	91.82016		2.87500	91.79844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.90000	97.43561		2.90000	97.41249			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.80000	110.39049		2.80000	110.36519			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	10.03000	89.95444		10.03000	89.88151			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	10.12000	103.94755		10.12000	103.86301			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	10.06500	104.34746		10.06500	104.26304			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.34500	88.99894		9.34500	88.93197			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	10.16000	103.65812		10.16000	103.57349			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond	100.00000		1.45203	100.00000	1.44115				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.73500		107.66339	8.73500	107.58714				873,500,000.00	100,000	37,300,000.00
ABS5	On 01/05/2015	Spot Bond	7.06500		103.57964	7.06500	103.52006				329,229,000,000.00	46,600,000	569,900,000.00
ABS6	On 01/06/2020	Spot Bond	9.35500		95.99921	9.35500	95.92689				935,500,000.00	100,000	28,100,000.00
ABS7	On 11/09/2026	Spot Bond	10.32000		92.92373	10.32000	92.84627				0.00	0	59,800,000.00
ABS9	On 17/03/2016	Spot Bond	7.76500		106.65918	7.76500	106.59186				0.00	0	500,000,000.00
ABSI1	On 11/06/2014	Spot Bond	1.69000		131.29234	1.69000	131.25721				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.32000		207.76534	2.32000	207.69897				0.00	0	130,660,000.00
ABSI3	On 31/01/2017	Spot Bond	0.93000		123.30949	0.93000	123.28405				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.20000		122.59176	2.20000	122.55367				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		43.40348	100.00000	43.08183				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.56500		107.99655	11.56500	107.89597				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		2.51759	100.00000	2.49893				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		15.00600	100.00000	14.89480				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		61.13629	11.00000	61.08387				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		15.00600	100.00000	14.89480				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.81000	102.05637	9.81000	101.97397			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.67500	101.26771	7.67500	101.26770			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	600,000,000	300,000,000.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.81939		10.23000	103.73357			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.86000	100.94386		9.86000	100.86382			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.41162		1.75000	110.38148			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	200,000,000	100,000,000.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	600,000,000	300,000,000.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		10.35379		100.00000	10.27872			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	3,760,000,000	1,880,000,000.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.37000		98.37862		8.37000	98.31216			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.84000		102.27504		8.84000	102.20175			0.00	0	38,300,000.00
AIR02	On 30/04/2023	Spot Bond	9.76000		114.55947		9.76000	114.46954			0.00	0	109,300,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		60.01167		100.00000	59.56695			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.48500		110.82527		7.48500	110.75780			0.00	0	3,919,590,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		57.09344		100.00000	56.67035			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.48253		100.00000	14.38606			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.15000		150.25429		3.15000	150.19614			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.94000		105.28626		4.94000	105.24361			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG07	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	400,000,000	100,000,000.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
ANG09	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.33000	105.08421		9.33000	105.00527			0.00	0	99,700,000.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	5,000,000,000	2,500,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.92000	99.79365		9.92000	99.71405			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.36500	110.56300		7.36500	110.49711			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.28500	103.87104		7.28500	103.80980			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.18500	105.66414		9.18500	105.58596			0.00	0	43,200,000.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.22609	103.67889		11.22609	103.58328			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.07236	101.68401		11.07236	101.59150			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.12262	101.56104		11.12262	101.46823			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	11.17288		101.34299		11.17288	101.24997			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.30239		99.58254		12.30239	99.48203			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.47609		100.14179		11.47609	100.04742			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.39651		102.40127		11.39651	102.30542			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.07236		101.68401		11.07236	101.59150			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.36095		101.39869		11.36095	101.30408			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.57851		94.84707		10.57851	94.76457			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	356,717,200	178,358,600.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	115,153,200	57,576,600.00
BAYA23	On 30/06/2017	Spot Bond	10.65965		100.58791		10.65965	100.49977			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.96000		98.77873		11.96000	98.68177			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.88500		65.17245		11.88500	65.10887			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		85.90910		9.28000	85.84344			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.73000		64.06641		11.73000	64.00592			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	100,000,000	50,000,000.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.22609	103.87379		14.22609	103.75285			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.57551	100.97196		15.57551	100.84347			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.48324	100.69666		14.48324	100.57735			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.33371		100.00000	13.25797			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.33386		100.00000	20.18317			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.50609		100.00000	18.36895			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.42351		100.00000	11.33886			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.43434		100.00000	11.34866			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.81158		100.00000	13.70923			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.96749		100.00000	11.87881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ01U	On 15/04/2014	Spot Bond	100.00000		88.57110	100.00000	87.96583				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond	100.00000		96.81698	100.00000	96.05263			220,000,000,000,000.00	2,200,000,000	800,000,000.00	
BCP78U	On 06/03/2014	Spot Bond	100.00000		92.17172	100.00000	91.47870				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		82.02247	100.00000	81.47321				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.22000		103.50990	2.22000	103.49096				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.68000		94.44302	8.68000	94.37843				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.68000		95.81178	8.68000	95.74626				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	9.06500		94.92215	9.06500	94.85282				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		97.35450	100.00000	95.83333				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.42000		98.04946	8.42000	97.98247				0.00	0	317,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		13.86143	100.00000	13.75871				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	8.67555		100.00000	8.61126			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	8.67555		100.00000	8.61126			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	124,949,600	62,474,800.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.73500	103.58513		8.73500	103.51176			0.00	0	54,100,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.22313		100.00000	6.17701			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.22313		100.00000	6.17701			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.63000	106.76110		6.63000	106.70435			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC36	On 05/05/2014	Spot Bond		100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	42.18861		100.00000	41.87248			20,000,000,000,000.00	200,000,000	100,000,000.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	14.06933		100.00000	13.96506			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	7.10500	107.50620		7.10500	107.44402			710,500,000.00	100,000	12,200,000.00
CBL08		On 02/11/2016	Spot Bond	9.83500	113.62072		9.83500	113.53035			0.00	0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.48500	104.61304		9.48500	104.53272			0.00	0	679,200,000.00
CBL12		On 06/09/2018	Spot Bond	11.64000	103.55496		11.64000	103.45791			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.89000	98.80855		11.89000	98.71453			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.72500	101.19480		9.72500	101.11520			972,500,000.00	100,000	36,800,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	12.33000	99.91201		12.33000	99.81461			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	100,000,000	50,000,000.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	10.67000	92.34050		10.67000	92.26099			0.00	0	0.00
CCT01		On 23/06/2023	Spot Bond	10.51000	113.52709		10.51000	113.43129			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	10.36000	109.51822		10.36000	109.42709			0.00	0	109,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond		9.70000	114.12106		9.70000	114.03152			0.00	0	3,056,500,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		12.08500	104.15954		12.08500	104.05831			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	85.91865		100.00000	85.35091			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	85.91865		100.00000	85.35091			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	85.91865		100.00000	85.35091			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	85.91865		100.00000	85.35091			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.90314		10.11000	100.82071			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	2.76000		115.67819		2.76000	115.63737			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		112.67260		3.14000	112.62923			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.54528		8.25000	103.47593			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		120.78085		3.10000	120.73443			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.45184		2.40000	120.41245			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.46500		102.66042		8.46500	102.59029			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.51500		102.80424		8.51500	102.73361			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.51500		102.80424		8.51500	102.73361			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.56500		101.60117		8.56500	101.53096			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	86.59962		100.17539	85.45858			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	104.13058		9.35000	104.05304			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	104.13058		9.35000	104.05304			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	400,000,000	200,000,000.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.66000	103.40258		9.66000	103.32177			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	1,000,000,000.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	400,000,000	200,000,000.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.31000	92.41148		11.31000	92.32725			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.83000	94.06231		11.83000	93.97276			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.66300		8.80500	106.58904			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	300,000,000.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	100.00000	9.41543		100.00000	2.17808			0.00	0	300,000,000.00
CLN359	On 24/07/2017	Spot Bond	100.00000	12.44034		100.00000	5.52650			0.00	0	2,000,000,000.00
CLN360	On 20/03/2019	Spot Bond	100.00000	7.45644		100.00000	0.87994			0.00	0	500,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	37.58370		7.01000	37.56237			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	9.06500	94.92215		9.06500	94.85282			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.68000	30.59045		8.68000	30.56953			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.68000	30.99068		8.68000	30.96948			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	400,000,000	200,000,000.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	1,600,000,000	800,000,000.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	20,000,000.00
COJ02	On 15/09/2016	Spot Bond		9.01500	111.19254		9.01500	111.11131			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.18500	100.81173		9.18500	100.73714			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.58000	111.46964		10.58000	111.37497			0.00	0	24,000,000.00
COJ06	On 09/12/2015	Spot Bond		8.36500	105.75246		8.36500	105.68106			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		10.17000	106.97634		10.17000	106.88844			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.62000	94.34357		10.62000	94.26315			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.41000	95.01387		11.41000	94.92701			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.41000	87.92292		11.41000	87.84255			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		13.03000	87.65568		13.03000	87.56403			0.00	0	1,120,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.45911		100.00000	11.37419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
DENG44	On 29/09/2017	Spot Bond	8.46000		97.45683		8.46000	97.38994			0.00	0	630,000,000.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.24500		118.60032		7.24500	118.53078			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.79000		107.65158		8.79000	107.57611		48,027,579,036,000.00	5,463,888,400	3,853,788,600.00	
DV23	On 27/02/2023	Spot Bond	9.25000		108.87097		9.25000	108.79075		59,025,054,750,000.00	6,381,087,000	14,654,949,800.00	
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.44000		124.97935		8.44000	131.64270			0.00	0	1,803,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		104.35597		0.10000	104.35511			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.33000		113.94517		2.33000	113.90855			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.34000		101.45237		2.34000	101.41968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL30	On 29/07/2030	Spot Bond	2.43000	100.32449		2.43000	100.29141			58,198,500,000,000.00	23,950,000,000	18,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	10.07000	102.46330		10.07000	102.37990			0.00	0	49,900,000.00
EMM02	On 11/03/2021	Spot Bond	9.92000	108.28199		9.92000	108.19514			0.00	0	66,500,000.00
EMM03	On 04/05/2024	Spot Bond	10.46000	99.95332		10.46000	99.86889			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	270,000,000	335,000,000.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	83.33333		100.00000	82.19178			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	95.30026		100.00000	94.55959			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000	95.83247		100.00000	95.12260			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	85.84390		100.00000	85.25861			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.38132		3.00000	128.33303			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.42500	103.04719		11.42500	102.95236			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.25000	84.10472		10.25000	84.03546			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	160,000,000	80,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	132,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	400,000,000	200,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.89500		104.58584		6.89500	104.52742			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.03500		106.93870		8.03500	106.86929			9,008,038,500.00	1,121,100	18,051,404,800.00
ES23	On 25/01/2023	Spot Bond	8.91000		106.88242		8.91000	106.80523			42,778,742,787,000.00	4,801,205,700	29,366,600,000.00
ES26	On 02/04/2026	Spot Bond	9.27500		92.39281		9.27500	92.32380			38,976,765,642,500.00	4,202,346,700	13,955,200,000.00
ES33	On 15/09/2033	Spot Bond	10.00500		81.55875		10.03000	81.31612			1,452,756,644,314,500.00	45,203,062,900	19,734,400,000.00
ES42	On 25/04/2042	Spot Bond	10.23500		86.39402		10.23500	86.32298			72,701,252,000,000.00	7,103,200,000	10,933,600,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.27403		100.00000	10.19407			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.99841		100.00000	9.92046			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	500,000,000	250,000,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.06500	104.62870		7.06500	104.56852			758,781,000,000.00	107,400,000	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.73000	96.31969		9.73000	96.24429			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.53000	103.13717		11.53000	103.04193			0.00	0	20,000,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.30000	123.33426		2.30000	123.29492			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.35000	128.40427		2.35000	128.37955			0.00	0	380,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.58500	96.38428		2.58500	96.35128			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.88000	97.66208		2.88000	97.63907			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.69000	112.17288		2.69000	112.14818			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.67500	113.90557		7.67500	113.83450			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.99400	59.17667		7.99400	59.13927			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.48800	37.80401		9.48800	37.77586			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.72000	36.55331		9.72000	36.52545			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.28065		7.47000	100.22044			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.28065		7.47000	100.22044			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.22550		6.00000	100.17713			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
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	13.17709		100.09221	13.07936			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.90346		13.22500	54.84396			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.83000	87.78464		3.83000	87.74568			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC187		On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		100.00000	0.87355		100.00000	1.03560			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.54000	116.17842		3.54000	116.14464			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.52000	106.81221		3.52000	106.78132			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.27000	99.21135		1.27000	99.20106			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.54000	104.04048		3.54000	104.01023			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.25000	103.07757		2.25000	103.05845			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.32000	103.77773		2.32000	103.75817			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.30599		100.00000	9.23703			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	15.72982		100.00000	15.61325			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.39000	142.85499		4.39000	142.78511			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	300,000,000	150,000,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	100,000,000	155,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.92000	88.98860		2.92000	88.21597			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.31361		10.38000	100.22799			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.31361		10.38000	100.22799			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		100.00000	29.84115		100.00000	29.71406			0.00	0	500,000,000.00
FRS106	On 22/10/2014	Spot Bond		100.00000	82.02135		100.00000	80.35714		100,000,000,000,000.00	1,000,000,000	1,000,000,000.00	
FRS107	On 30/01/2016	Spot Bond		100.00000	21.18054		100.00000	21.02358		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
FRS36	On 07/12/2023	Spot Bond		2.86000	123.37676		2.86000	123.34789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond		2.36000	128.30334		2.36000	128.27854			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.08000	121.28161		3.08000	121.25106			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.67000	100.59495		2.67000	100.57284			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.20000	125.05425		2.20000	125.01540			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	92.43760		2.90000	92.40357			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	16.36654		104.97509	16.23989			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	20.62063		101.07593	20.46636			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	12.53478		100.44759	12.44151			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	18.96747		100.76967	18.82594			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		2.52000	102.13392		2.52000	102.09963			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.54500	94.81952		2.54500	94.79964			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.57500	94.54235		2.57500	94.52231			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.56000	126.30474		2.56000	126.27827			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.18500		104.91278		6.18500	104.85984			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.61500		105.66511		6.61500	105.60813			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.58500		104.06953		7.58500	104.00535			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.18500		104.26379		8.18500	104.19450			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.42000		110.42633		8.42000	110.35129			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.03000		101.83166		9.03000	101.75715			1,806,000,000.00	200,000	92,900,000.00
FRX20	On 01/10/2020	Spot Bond	9.29000		100.34655		9.29000	100.27148			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.98000		90.22206		9.98000	90.14927			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	10.08000		105.95637		10.08000	105.87053			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.50000		101.40320		9.50000	9.50000			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.92000		93.39282		10.92000	93.31191			0.00	0	2,000,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.91000		76.73414		10.91000	76.66700			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	160,000,000	40,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	300,000,000	150,000,000.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.53500		102.83631		9.53500	102.75740			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT27	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond	100.00000		80.04386		100.00000	79.52070			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	400,000,000	100,000,000.00
GRB94	On 29/04/2014	Spot Bond	100.00000		81.11111		100.00000	80.57395			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	100,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	20,000,000	20,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	9,431,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	2,000,000,000	1,000,000,000.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC09		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC10		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC11		On 07/05/2014	Spot Bond	100.00000	79.69432		100.00000	99.45155			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	100.00000			0.00	0	0.00
HMS1B9		On 19/07/2015	Spot Bond	8.04412	101.15486		8.04412	101.08774			0.00	0	0.00
HMS1C2		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4		On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C5		On 19/07/2015	Spot Bond	8.39687	101.16408		8.39687	101.09406			0.00	0	0.00
HMS1D2		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4		On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D5		On 19/07/2015	Spot Bond	8.84716	101.17966		8.84716	101.10591			0.00	0	0.00
HMS1E2		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4		On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.58000		105.81152		8.58000	105.73788			1,716,000,000.00	200,000	2,969,700,000.00
HWAY23	On 07/12/2023	Spot Bond	2.13000		130.64900		2.13000	130.62620			0.00	0	8,803,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.11000		133.56975		2.11000	133.54665			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.97500		93.79553		9.97500	93.71989			997,500,000.00	100,000	1,356,500,000.00
HWAY35	On 31/07/2035	Spot Bond	9.94500		93.95433		9.94500	93.87879			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		36.09477		100.00000	35.82729			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.36865		100.00000	9.29922			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		57.50722		100.00000	57.08106			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		27.35075		100.00000	27.14807			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		15.16127		100.00000	15.04893			40,000,000,000,000.00	400,000,000	100,000,000.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		10.30369		100.00000	10.22898			40,000,000,000,000.00	400,000,000	100,000,000.00
I2025	On 31/01/2025	Spot Bond	2.10000		107.43409		1.95000	108.99651			31,619,700,000,000.00	15,057,000,000	02,117,960,900.00
I2038	On 31/01/2038	Spot Bond	2.35000		106.51543		2.35000	106.48103			45,637,000,000,000.00	19,420,000,000	51,065,000,000.00
I2046	On 31/03/2046	Spot Bond	2.45000		104.25608		2.45000	104.22166			2,511,250,000,000.00	1,025,000,000	68,966,286,900.00
I2050	On 31/12/2050	Spot Bond	2.38000		111.81179		2.38000	111.77541			0.00	0	16,011,312,600.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.56500		106.99447		7.56500	106.92865			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	20,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL20	On 15/03/2014	Spot Bond	7.20000	107.89864	7.20000	107.83532				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.06500	106.44158	8.06500	106.37185				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.88500	107.60914	8.88500	107.53165				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.13000	106.85279	7.13000	106.79113				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.24000	113.78038	4.24000	113.72675				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.88500	104.66291	7.88500	104.59695				0.00	0	52,800,000.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.09000	102.91652	1.09000	104.15047				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.27000	103.51282	2.27000	103.49346				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	160,000,000	40,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.55500	103.68809	8.55500	103.61653				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	1,000,000,000	500,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.16000	96.46738	9.16000	96.39621				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.67000	89.61806	9.67000	89.54795				967,000,000.00	100,000	28,500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	160,000,000	40,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.63500	98.01875	8.63500	97.95048				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.72000	97.11244	9.72000	97.03691				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	80,000,000	20,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond		7.82500	98.77977		7.82500	98.71695			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.94000	97.04969		8.94000	96.97937			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		100.00000	1.45203		100.00000	100.00000			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00321		100.00000	0.00319			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	90,000,000.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.32000	97.54860		9.32000	97.47539			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.46229		5.00000	101.42101			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.46229		5.00000	101.42101			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.04094		5.00000	100.00000			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.46229		5.00000	101.42101			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.56570		4.00000	101.53238			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	110.61428		9.20000	110.53231			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.27835		100.00000	8.21702			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.56500	102.76340		9.56500	102.68386			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN05Q	On 13/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		6.65865		100.00000	6.61037			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000		90.57072		100.00000	89.90148			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000		84.68677		100.00000	84.10138			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.25000		99.98562		5.25000	99.94250			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.25000		99.88506		5.25000	99.84203			0.00	0	0.00
INA408	On 18/02/2014	Spot Bond	5.25000		99.78471		5.25000	99.74176			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond	5.35000		99.67857		5.35000	99.63490			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond	5.35000		99.57673		5.35000	99.53315			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond	5.45000		99.46534		5.45000	99.42104			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.45000		99.15609		5.45000	99.11206			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.50000		99.04483		5.50000	99.00050			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.50000		98.94146		5.50000	98.89723			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.50000		98.83831		5.50000	98.79417			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	100.00000		81.11111		100.00000	80.57395			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.22609		102.72616		11.22609	102.63142			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.22609		100.61229		11.22609	100.51951			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.18502		6.50000	102.13117			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING195	On 04/02/2014	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	100.00000			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	104.84391		100.00000	104.04357			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR01	On 07/02/2014	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
INGR02		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IP267U		On 09/04/2014	Spot Bond	100.00000	84.88372		100.00000	84.29561			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.57500	103.32655		8.57500	103.25508			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.75500	107.96106		6.75500	107.90175			0.00	0	5,500,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	9.03500	105.70711		9.03500	105.62973			0.00	0	143,600,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.74500	103.52148		8.74500	103.44848			0.00	0	122,900,000.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.36000	95.77831		3.36000	95.75187			0.00	0	120,000,000.00
IV019		On 31/03/2028	Spot Bond	4.06000	94.62796		4.06000	94.58437			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	1,272,595,400	636,297,700.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.93500	89.13114		3.93500	89.09083			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.93500	89.05683		3.93500	89.01656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.23000		108.41815		12.23000	108.31155			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.06000		93.62371		4.06000	93.58059			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVA405	On 30/01/2014	Spot Bond	5.25000		95.01188		5.25000	95.01188			0.00	0	0.00
IVA406	On 06/02/2014	Spot Bond	5.25000		99.95687		5.25000	99.91377			0.00	0	0.00
IVA407	On 14/02/2014	Spot Bond	5.25000		99.84203		5.25000	99.79903			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond	5.25000		99.75608		5.25000	99.71315			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond	5.35000		99.64945		5.35000	99.60581			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond	5.35000		99.54767		5.35000	99.50412			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond	5.45000		99.43580		5.45000	99.39153			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond	5.45000		99.12673		5.45000	99.08274			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond	5.50000		99.01527		5.50000	98.97097			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.50000		98.91197		5.50000	98.86776			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVF406		On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
JDC03U		On 29/01/2014	Spot Bond	100.00000	50.00006		100.00000	50.00002			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	95.90081		100.00000	95.19218			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	93.87755		100.00000	92.46231			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	78.32618		100.00000	77.82516			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	55.92904		100.00000	55.51458			3,000,000,000,000.00	30,000,000	15,000,000.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	16.06051		100.00000	15.94407			1,000,000,000,000.00	10,000,000	5,000,000.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG07U	On 14/11/2014	Spot Bond	100.00000		62.31504	100.00000	61.86326				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		63.78945	100.00000	63.32698				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		54.91436	100.00000	54.50742			2,030,000,000,000,000.00	20,300,000,000	20,300,000,000.00	
KCF03U	On 30/10/2014	Spot Bond	100.00000		49.18861	100.00000	48.71393				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	9.06000		138.00416	9.06000	137.90286				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	400,000,000	200,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.13500		95.46224	9.13500	99.21567				1,827,000,000.00	200,000	75,700,000.00
LGL03	On 03/04/2018	Spot Bond	9.28500		68.54034	9.28500	68.48909				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.82000		101.19896	9.82000	101.11990				1,964,000,000.00	200,000	42,200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.06500		100.90131	11.06500	100.81179				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	332,000,000	166,000,000.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ07U	On 11/04/2014	Spot Bond	100.00000	84.49074	100.00000	83.90805				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	55.39951	100.00000	55.08479				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	62.31504	100.00000	61.86326				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000	97.85523	100.00000	97.07447				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	58.32994	100.00000	57.89285				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	436,560,000	218,280,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	300,000,000	250,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	380,000,000	170,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	102.87895	100.00000	102.07101				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	87.31062	100.00000	86.70847				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	58.26300	100.00000	57.70696				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	43.99842	100.00000	45.36929				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	14.93177	100.00000	14.82112				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		36.45452	100.00000	36.18437				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.08000		102.52312	9.08000	102.44812				0.00	0	169,200,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	99,607,800	49,803,900.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.37000		103.35219	8.37000	103.28237				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.15000		101.47364	9.15000	101.39844				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.99500		100.86634	9.99500	100.78484				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.07000		103.89072	6.07000	103.83954				0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.02000		102.25322	10.02000	102.16892				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.56500		104.69022	7.56500	104.62582				0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.29500		100.11663	9.29500	100.04170				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.84493	100.00000	9.77197				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.99500		100.05701	8.99500	99.98448				899,500,000.00	100,000	168,400,000.00
MTN02	On 13/07/2014	Spot Bond	7.17500		101.89034	7.17500	101.83212				0.00	0	85,800,000.00
MTN03	On 13/07/2015	Spot Bond	7.66500		102.80700	7.66500	102.74294				0.00	0	1,020,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN04		On 13/07/2017	Spot Bond	8.93500	104.05137		8.93500	103.97602			0.00	0	158,400,000.00
N4A211		On 14/08/2020	Spot Bond	100.89771	7.02494		100.89771	6.97359			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	7.11669		100.61875	7.06481			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.29427		100.00000	0.29214			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.29427		100.00000	0.29214			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.47000	94.59896		9.47000	94.52645			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.51500	98.82519		7.51500	98.76479			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.54000	98.57145		9.54000	98.49534			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	80,000,000	120,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.26500	109.00216	7.26500	108.93772				50,855,000,000,000.00	7,000,000,000	11,069,200,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.98000	115.02490	8.98000	114.94119				1,796,000,000.00	200,000	27,600,000.00
NBK4	On 28/10/2024	Spot Bond	11.23500	31.89771	11.23500	31.86980				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.66500	105.10322	7.66500	105.03808				0.00	0	50,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.99000	107.38234	6.99000	107.32125				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	3,830,000,000	2,390,000,000.00
NBK9A	On 23/03/2016	Spot Bond	8.01500	106.01025	8.01500	105.94123				0.00	0	10,500,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	400,000,000	200,000,000.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		100.00000	8.65479		100.00000	8.58993			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.51500	107.02563		8.51500	106.95169			0.00	0	49,900,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	230,000,000.00
NED8	On 08/02/2014	Spot Bond		6.30500	108.80603		6.30500	108.74972			630,500,000.00	100,000	27,400,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.38500	112.48437		12.38500	112.37241			0.00	0	115,100,000.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	300,000,000.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	2.37000	160.32331		2.37000	160.27142			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.07000	101.60136		9.07000	101.52670			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.70000	105.39966		9.70000	105.31734			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.90000	105.42058		9.90000	105.33657			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.10000	105.44164		10.10000	105.35594			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	360,000,000	180,000,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.01500	109.44110		7.01500	109.37907			0.00	0	423,200,000.00
NRA018	On 30/11/2018	Spot Bond	8.82000	115.39547		8.82000	115.31341			0.00	0	840,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.25000	120.89474		9.25000	120.80417			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.26500	164.85630		2.26500	164.80438			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.74000	121.62980		9.74000	121.53449			0.00	0	330,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	230,000,000	1,215,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	130,000,000	65,000,000.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.17113		100.00000	18.03938			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	26.73733		100.00000	26.53920			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.79500	105.81792		6.79500	105.75965			1,359,000,000.00	200,000	155,700,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	13.52311		100.00000	13.42177			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	41.30685		100.00000	41.00075			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	534,000,000	267,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	4,000,000,000	3,000,000,000.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
PR2A1H	On 15/06/2036	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
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.56500		109.32419		6.56500	109.26568			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.92500		96.49813		5.92500	96.45145			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.48000		37.28501		8.48000	37.25950			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.99000		114.99386		6.68500	115.42030		9,626,311,881,444,000.00	77,154,775,600	77,508,008,700.00	
R158	On 15/09/2015	Spot Bond	6.56500		115.67657		6.56500	115.61466			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.46500		90.26041		6.46500	90.21283			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.56500		121.63159		6.56500	121.56649			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.39500		84.84638		6.39500	84.80213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 21/12/2026	Spot Bond	8.78000	114.36102	8.70000	114.94868					8,605,477,701,020,000.00	19,074,909,000	67,388,552,500.00
R187P	On 21/12/2026	Spot Bond	8.40000	34.65445	8.40000	34.63095					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.32000	32.25909	8.32000	32.23743					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	2.00000	269.96753	1.86000	272.89929					52,729,200,000,000.00	26,364,600,000	26,388,994,600.00
R201	On 21/12/2014	Spot Bond	5.86000	103.48777	5.58500	103.67849					18,828,941,800,000.00	3,213,130,000	07,500,630,000.00
R202	On 07/12/2033	Spot Bond	2.25000	207.24321	2.20000	208.71977					82,309,101,975,000.00	36,581,823,100	66,373,007,700.00
R2023	On 28/02/2023	Spot Bond	8.59500	98.08180	8.49500	98.61623					3,010,530,245,764,500.00	50,265,299,100	25,791,300,000.00
R203	On 15/09/2017	Spot Bond	7.78500	104.63925	7.53500	105.35953					5,462,077,719,253,500.00	01,615,635,100	46,486,969,100.00
R2030	On 31/01/2030	Spot Bond	9.22500	89.92491	9.22500	89.85773					727,668,922,500,000.00	78,880,100,000	46,787,400,000.00
R2037	On 31/01/2037	Spot Bond	9.48000	90.96035	9.48000	90.89056					1,646,878,956,372,000.00	73,721,408,900	62,540,000,000.00
R204	On 21/12/2018	Spot Bond	8.04000	100.79378	7.82000	101.60741					5,922,254,584,356,000.00	36,598,828,900	53,750,886,900.00
R2048	On 28/02/2048	Spot Bond	9.56500	95.59105	9.56500	95.51706					1,079,086,927,174,500.00	12,816,197,300	44,119,500,000.00
R207	On 15/01/2020	Spot Bond	8.31500	95.45510	8.11000	96.31510					6,901,495,315,087,000.00	30,005,449,800	18,439,216,800.00
R208	On 31/03/2021	Spot Bond	8.41000	93.53213	8.25000	94.27416					7,225,747,900,358,000.00	59,185,243,800	64,802,663,100.00
R209	On 31/03/2036	Spot Bond	9.34000	73.44330	9.37500	73.13868					3,746,355,316,842,000.00	01,108,706,300	23,999,940,600.00
R210	On 31/03/2028	Spot Bond	2.16000	158.32598	2.16000	158.27746					77,258,880,000,000.00	35,768,000,000	24,237,600,000.00
R211	On 31/01/2017	Spot Bond	0.50000	127.63776	0.45000	127.80146					5,000,000,000.00	10,000,000	22,584,063,200.00
R212	On 31/01/2022	Spot Bond	1.70000	129.62776	1.70000	129.59279					75,288,920,000,000.00	44,287,600,000	10,044,750,000.00
R213	On 28/02/2031	Spot Bond	9.27000	83.73397	9.26000	83.74381					2,973,973,539,942,000.00	20,816,994,600	13,920,800,000.00
R214	On 28/02/2041	Spot Bond	9.48500	73.88282	9.48500	73.82610					2,976,444,067,240,000.00	13,805,384,000	80,132,472,400.00
R225C	On 15/03/2014	Spot Bond	5.41500	99.41008	5.41500	99.36611					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.52500	96.72750	5.52500	96.68382					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.62500	93.01790	6.62500	92.96768					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.46500	90.26041	6.46500	90.21283					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.38500	87.57725	6.38500	87.53164					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	6.39500	84.84638	6.39500	84.80213			0.00		0	0.00	
R325C	On 21/06/2014	Spot Bond	5.61000	97.92301	5.61000	97.87882			0.00		0	0.00	
R326C	On 21/12/2014	Spot Bond	5.56000	95.29317	5.56000	95.25011			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.53500	91.51343	6.53500	91.46494			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.40500	88.82779	6.40500	88.78165			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.38500	86.11105	6.38500	86.06645			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.44500	83.30745	6.44500	83.26391			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.41000	78.20272	7.41000	78.15583			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.46000	75.26793	7.46000	75.22251			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.73500	71.72441	7.73500	71.67956			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.71500	69.11867	7.71500	69.07556			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.69500	66.62042	7.69500	66.57898			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.68500	64.18850	7.68500	64.14861			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.98000	60.70400	7.98000	60.66487			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.96000	58.45213	7.96000	58.41454			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	8.09000	55.69871	8.09000	55.66232			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	8.06000	53.65506	8.06000	53.62013			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	8.03000	51.70131	8.03000	51.66777			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	8.00000	49.83309	8.00000	49.80089			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.96000	48.08962	7.96000	48.05869			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.92000	46.42502	7.92000	46.39532			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.60000	41.73015	8.60000	41.70120			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.56000	40.17702	8.56000	40.14928			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.52000	38.69658	8.52000	38.66997			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.48000	37.28501	8.48000	37.25950			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	8.44000	35.93876	8.44000	35.91428				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.40000	34.65445	8.40000	34.63095				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.36000	33.42889	8.36000	33.40633				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.32000	32.25909	8.32000	32.23743				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	500,000,000	250,000,000.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	12.29940	100.00000	12.20723				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	5.63557	100.00000	5.59380				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	200,000,000	900,000,000.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	120,000,000	60,000,000.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	300,000,000	150,000,000.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.19125		12.35000	108.54122			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.58756		100.00000	14.27786			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	94.31525		100.00000	93.58974			0.00	0	100,000,000.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.69317		100.00000	1.68062			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.18466		100.00000	9.11659			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	21.12986		100.00000	20.97152			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.17248		100.00000	13.12412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		21.15342	100.00000	21.00005				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.47000		105.41846	9.47000	105.33810				0.00	0	675,500,000.00
RW23	On 10/12/2023	Spot Bond	9.67000		90.73239	9.67000	90.66180				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.37000		83.42634	10.37000	83.35686				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.81500		109.53471	7.81500	109.46515				0.00	0	3,093,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.48500		102.22356	9.48500	102.14551				0.00	0	1,370,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	189,200,000	94,600,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.66500		104.26207	7.66500	104.19709			22,995,766,500,000.00	3,000,100,000	8,172,290,800.00	
SBK9	On 10/04/2018	Spot Bond	9.33000		99.49473	9.33000	99.41999			933,000,000.00	100,000	419,000,000.00	
SBK111	On 09/04/2014	Spot Bond	1.99000		136.87016	1.99000	136.83014			0.00	0	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.02500		113.35519	8.02500	113.28130			0.00	0	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.88500		113.57488	7.88500	113.50212			0.00	0	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.81500		113.68496	7.81500	113.61276			0.00	0	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.83500		101.42264	8.83500	101.35000			0.00	0	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.96000		113.45712	7.96000	113.38375			0.00	0	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.92500		113.51205	7.92500	113.43896			0.00	0	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.48500	104.55023		8.48500	104.47825			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.82000	103.01295		9.82000	102.93159			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.31000	100.40192		10.31000	100.31831			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.22000	100.27329		9.22000	100.19841			3,688,000,000.00	400,000	172,800,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	7.73435		100.00000	7.61764			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.36000	93.19069		9.36000	93.12008			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.87000	95.06391		9.87000	94.98803			0.00	0	28,500,000.00
SBS9	On 07/07/2016	Spot Bond		7.74500	108.82464		7.74500	108.75612			1,549,000,000.00	200,000	107,200,000.00
SBSI11	On 07/12/2023	Spot Bond		2.39000	128.00113		2.39000	127.97608			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.09000	104.15986		1.09000	104.15047			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	9.72364	9.72364	100.00000	9.65158				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	156.15573	156.15573	0.00000	156.13551				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.66000	110.03580	110.03580	1.66000	110.00647				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.18502	102.18502	6.50000	102.13117				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	200,000,000	100,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.46500	98.81079	98.81079	9.46500	98.73551				0.00	0	15,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	4,500,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	340,000,000	170,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	10.32871	10.32871	100.00000	10.25382				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.86500	108.50520	108.50520	7.86500	108.43699				0.00	0	840,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.33000	100.13881	100.13881	9.33000	100.06439				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.78500	101.57294	101.57294	8.78500	101.50060				0.00	0	1,936,400,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	400,000,000	200,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	200,000,000	100,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	4,000,000,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA01		On 28/06/2016	Spot Bond	8.53500	103.29299		8.53500	103.22186			0.00	0	116,300,000.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.85000	94.25396		9.85000	94.17930			0.00	0	2,455,700,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	1,400,000,000	400,000,000.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.77800	86.99443		9.77800	86.92600			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.84000	86.71214		9.84000	86.64352			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.80000	102.68151		6.80000	102.62495			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.28000	91.25175		9.28000	91.18318			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.61500	102.08608		8.61500	102.01474			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.46500	114.23764		7.46500	114.16827			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.68500	101.07628		2.68500	101.04085			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.68000	98.29278		8.68000	98.22397			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	10.08000	104.23817		10.08000	104.15372			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	400,000,000	200,000,000.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.45000	75.38206		10.45000	75.26923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN022	On 04/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1030	On 04/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1033	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	100.00000		80.93126		100.00000	80.39648			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	100.00000		80.93126		100.00000	80.39648			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.02500		112.71400		7.02500	112.64988			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.26000		101.26359		9.26000	101.18807			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		72.98269		100.00000	72.56957			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		55.23713		100.00000	54.82779			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		22.15327		100.00000	21.99267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS06		On 20/03/2014	Spot Bond	6.36000	107.20936		6.36000	107.15379			0.00	0	10,000,000.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS118		On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS119		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.81500	102.10471		7.81500	102.03987			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	100.34005		7.83000	100.27621			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	78.41859		7.16000	78.37288			0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	290,000,000	145,000,000.00
TH10C1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10D1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10D2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.37838		8.73000	100.30733			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	70,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.20000		90.40669		9.20000	90.33819			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.00551		101.06155	5.96058			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	400,000,000	200,000,000.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	60,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.31500		107.26310		8.31500	107.19110			8,813,900,000,000.00	1,060,000,000	1,578,700,000.00
TL20	On 22/02/2020	Spot Bond	8.19500		89.54463		8.19500	89.48669			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.34500		104.92701		8.34500	104.85594			1,669,000,000.00	200,000	6,270,200,000.00
TN20	On 17/09/2020	Spot Bond	9.34000		109.64077		9.34000	109.55786			7,938,066,000.00	849,900	16,721,149,900.00
TN23	On 06/11/2023	Spot Bond	9.60000		110.11524		9.60000	110.02972			0.00	0	10,940,000,000.00
TN25	On 19/08/2025	Spot Bond	9.81000		102.21392		9.81000	102.13415			0.00	0	14,505,000,000.00
TN27	On 14/11/2027	Spot Bond	9.81000		95.16849		9.81000	95.09299			9,318,519,000.00	949,900	7,320,449,900.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	560,000,000	2,874,382,800.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.08895		10.00000	100.00000			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.08674		9.75000	100.00000			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.08613		100.00000	10.00000			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	400,000,000	100,000,000.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		85.66333		100.00000	85.08059			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC038	On 14/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000		93.25886		100.00000	92.56806			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.57000	110.24903		9.57000	110.16366			0.00	0	86,400,000.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.77500	105.22302		9.77500	105.13983			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	300,000,000	150,000,000.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.92500	113.98394		6.92500	113.91965			692,500,000.00	100,000	9,748,700,000.00
WS05	On 01/08/2018	Spot Bond		0.87000	237.41596		0.87000	237.36823			0.00	0	4,289,100,000.00
WSP1	On 28/05/2015	Spot Bond		6.86500	104.28936		6.86500	104.23104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	7.94000	104.68241	7.94000	104.61489				0.00	0	8,760,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.28500	104.66883	8.28500	104.59844				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.64500	103.34369	8.64500	103.27123				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.71000	103.18836	8.71000	103.11548				0.00	0	1,873,100,000.00
Z014	On 30/06/2015	Spot Bond	6.51500	91.37982	6.51500	91.33128				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.58000	99.15116	5.58000	99.10609				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.59000	97.79825	5.59000	97.75433				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.44500	89.74301	6.44500	89.69610				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.57000	95.59269	5.57000	95.54918				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.51500	91.36364	6.51500	91.31511				0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.67500	65.33321	7.67500	65.29245				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	30.57472	100.00000	30.40102				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	16.18358	100.00000	16.09164				0.00	0	0.00
Total for j-Bonds :										75,603,182,019,782,000.00	2,093,641,900	19 918 415 000.00
Grand Total:										75,603,183,777,180,400.00	2,093,785,957	19 921 837 435.00