



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 05/02/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 17/02/2014	Any day expiry	11.14990	11.14990		11.14410	11.14410		16.32	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Call	168.25630	0.16826	175.76110	0.17576	16.21	0.00	0	2,500.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Put	98.35630	0.09836	111.66110	0.11166	16.21	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Call	103.33310	0.10333	112.26930	0.11227	16.75	0.00	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.22	Put	173.43310	0.17343	188.16930	0.18817	16.75	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Call	31.20620	0.03121	37.88710	0.03789	18.70	0.00	0	2,000.00
\$ / R	On 17/02/2014	Any day expiry	11.54	Put	421.30620	0.42131	433.78710	0.43379	18.70	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry			11.15340	11.15340	11.14760	11.14760	16.38	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	657.61700	0.65762	653.23900	0.65324	16.51	0.00	0	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	4.21700	0.00422	5.63900	0.00564	16.51	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	229.69430	0.22969	234.86840	0.23487	16.16	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	76.29430	0.07629	87.26840	0.08727	16.16	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Call	89.04890	0.08905	97.31660	0.09732	17.24	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put	235.64890	0.23565	249.71660	0.24972	17.24	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			11.16560	11.16560	11.15970	11.15970	16.26	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,865.60200	2.86560	2,859.70210	2.85970	29.51	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00200	0.00000	0.00210	0.00000	29.51	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	1,166.73110	1.16673	1,161.00310	1.16100	18.80	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	1.13110	0.00113	1.30310	0.00130	18.80	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	608.66100	0.60866	604.27610	0.60428	15.65	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	13.06100	0.01306	14.57610	0.01458	15.65	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	599.21600	0.59922	594.88580	0.59489	15.59	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	13.61600	0.01362	15.18580	0.01519	15.59	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	589.79350	0.58979	585.52040	0.58552	15.53	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	14.19350	0.01419	15.82040	0.01582	15.53	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Call	406.82810	0.40683	407.16480	0.40716	15.48	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Put	41.22810	0.04123	47.46480	0.04746	15.48	0.05	500	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Call	54.49450	0.05449	0.00000	0.00000	18.24	0.05	500	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Put	478.89450	0.47889	0.00000	0.00000	18.24	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			11.16740	11.16740	11.16140	11.16140	16.28	0.00	0	10,070.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	555.61510	0.55562	552.59180	0.55259	15.32	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	18.21510	0.01822	21.19180	0.02119	15.32	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			11.16910	11.16910	11.16320	11.16320	16.30	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	2,079.11930	2.07912	2,073.22220	2.07322	22.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2014	Any day expiry	9.09	Put		0.01930	0.00002		0.02220	0.00002	0.019	22.57	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	2,069.12020		2.06912	2,063.22330	2.06322	2,069.120	22.52	0.00	0	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put		0.02020	0.00002	0.02330	0.00002	0.020	22.52	0.00	0	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	2,059.12120		2.05912	2,053.22450	2.05322	2,059.121	22.48	0.00	0	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put		0.02120	0.00002	0.02450	0.00002	0.021	22.48	0.00	0	0	0.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Call	163.44640		0.16345	170.17210	0.17017	163.446	16.35	0.00	0	0	1,500.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Put	204.34640		0.20435	216.97210	0.21697	204.346	16.35	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future				11.19890	11.19890	11.19270	11.19270		16.11	521,745,552.10	46,589	0	1,489,482.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,498.90100		3.49890	3,492.70090	3.49270	3,498.901	25.89	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put		0.00100	0.00000	0.00090	0.00000	0.001	25.89	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,998.91120		2.99891	2,992.71070	2.99271	2,998.911	24.53	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put		0.01120	0.00001	0.01070	0.00001	0.011	24.53	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,498.96990		2.49897	2,492.77300	2.49277	2,498.970	22.59	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put		0.06990	0.00007	0.07300	0.00007	0.070	22.59	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,949.28680		1.94929	1,943.11470	1.94311	1,949.287	20.03	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put		0.38680	0.00039	0.41470	0.00041	0.387	20.03	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,609.90860		1.60991	1,603.77100	1.60377	1,609.909	18.23	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put		1.00860	0.00101	1.07100	0.00107	1.009	18.23	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,599.93790		1.59994	1,593.80190	1.59380	1,599.938	18.18	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put		1.03790	0.00104	1.10190	0.00110	1.038	18.18	0.00	0	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,589.96810		1.58997	1,583.83370	1.58383	1,589.968	18.13	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put		1.06810	0.00107	1.13370	0.00113	1.068	18.13	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,500.28520		1.50029	1,494.16650	1.49417	1,500.285	17.65	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put		1.38520	0.00139	1.46650	0.00147	1.385	17.65	0.00	0	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,450.50220		1.45050	1,444.39400	1.44439	1,450.502	17.39	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put		1.60220	0.00160	1.69400	0.00169	1.602	17.39	0.00	0	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,400.75480		1.40075	1,394.65840	1.39466	1,400.755	17.12	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put		1.85480	0.00185	1.95840	0.00196	1.855	17.12	0.00	0	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,301.39230		1.30139	1,295.32450	1.29532	1,301.392	16.60	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put		2.49230	0.00249	2.62450	0.00262	2.492	16.60	0.00	0	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	1,202.26100		1.20226	1,196.22990	1.19623	1,202.261	16.07	0.00	0	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put		3.36100	0.00336	3.52990	0.00353	3.361	16.07	0.00	0	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	1,054.67320		1.05467	1,048.76990	1.04877	1,054.673	15.49	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put		5.77320	0.00577	6.06990	0.00607	5.773	15.49	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	1,006.18110		1.00618	1,000.37920	1.00038	1,006.181	15.45	0.00	0	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put		7.28110	0.00728	7.67920	0.00768	7.281	15.45	0.00	0	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	986.87510		0.98688	981.12030	0.98112	986.875	15.43	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put		7.97510	0.00798	8.42030	0.00842	7.975	15.43	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	958.02420		0.95802	952.34770	0.95235	958.024	15.40	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put		9.12420	0.00912	9.64770	0.00965	9.124	15.40	0.00	0	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	910.26130		0.91026	904.73710	0.90474	910.261	15.35	0.00	0	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put		11.36130	0.01136	12.03710	0.01204	11.361	15.35	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	900.76170		0.90076	895.27130	0.89527	900.762	15.34	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put		11.86170	0.01186	12.57130	0.01257	11.862	15.34	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	881.81990		0.88182	876.40130	0.87640	881.820	15.32	0.00	0	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put		12.91990	0.01292	13.70130	0.01370	12.920	15.32	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	872.37890		0.87238	866.99780	0.86700	872.379	15.32	0.00	0	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put		13.47890	0.01348	14.29780	0.01430	13.479	15.32	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	862.95850		0.86296	857.61670	0.85762	862.959	15.31	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put		14.05850	0.01406	14.91670	0.01492	14.058	15.31	0.00	0	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	816.18740		0.81619	811.06100	0.81106	816.187	15.26	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put		17.28740	0.01729	18.36100	0.01836	17.287	15.26	0.00	0	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	770.02710		0.77003	765.15240	0.76515	770.027	15.21	2,854,490.46	3,707	0	3,793.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put		21.12710	0.02113	22.45240	0.02245	21.127	15.21	0.00	0	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	724.56270		0.72456	719.97660	0.71998	724.563	15.17	0.00	0	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put		25.66270	0.02566	27.27660	0.02728	25.663	15.17	0.00	0	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	679.88460		0.67988	675.62660	0.67563	679.885	15.12	0.00	0	0	50.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014	Foreign Exchange Future	10.55	Put	30.98460	0.03098	32.92660	0.03293	30.985	15.12	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Call	636.08870	0.63609	632.19650	0.63220	636.089	15.07	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.60	Put	37.18870	0.03719	39.49650	0.03950	37.189	15.07	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Call	627.44320	0.62744	623.62930	0.62363	627.443	15.06	3,782,855.05	6,029	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Put	38.54320	0.03854	40.92930	0.04093	38.543	15.06	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	593.27230	0.59327	589.78570	0.58979	593.272	15.03	0.00	0	406.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	44.37230	0.04437	47.08570	0.04709	44.372	15.03	0.00	0	3,350.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Call	568.89040	0.56889	565.69630	0.56570	568.890	15.09	0.00	0	11,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Put	49.99040	0.04999	52.99630	0.05300	49.990	15.09	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Call	552.91340	0.55291	549.92330	0.54992	552.913	15.12	0.00	0	24,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Put	54.01340	0.05401	57.22330	0.05722	54.013	15.12	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.75	Call	513.98260	0.51398	511.52390	0.51152	513.983	15.22	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.75	Put	65.08260	0.06508	68.82390	0.06882	65.083	15.22	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Call	476.56580	0.47657	474.66630	0.47467	476.566	15.32	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Put	77.66580	0.07767	81.96630	0.08197	77.666	15.32	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.84	Call	447.77190	0.44777	446.33460	0.44633	447.772	15.40	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.84	Put	88.87190	0.08887	93.63460	0.09363	88.872	15.40	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	440.73520	0.44074	439.41490	0.43941	440.735	15.42	0.00	0	1,700.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	91.83520	0.09184	96.71490	0.09671	91.835	15.42	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Call	406.55410	0.40655	405.82470	0.40582	406.554	15.52	0.00	0	100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Put	107.65410	0.10765	113.12470	0.11312	107.654	15.52	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.91	Call	399.92040	0.39992	399.30970	0.39931	399.920	15.54	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.91	Put	111.02040	0.11102	116.60970	0.11661	111.020	15.54	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.94	Call	380.42780	0.38043	380.17340	0.38017	380.428	15.60	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.94	Put	121.52780	0.12153	127.47340	0.12747	121.528	15.60	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	343.30830	0.34331	343.75980	0.34376	343.308	15.71	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Put	144.40830	0.14441	151.05980	0.15106	144.408	15.71	0.00	0	1,600.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.04	Call	319.95670	0.31996	320.86780	0.32087	319.957	15.79	0.00	0	6,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.04	Put	161.05670	0.16106	168.16780	0.16817	161.057	15.79	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Call	287.02510	0.28703	288.59920	0.28860	287.025	15.91	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Put	188.12510	0.18813	195.89920	0.19590	188.125	15.91	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Call	261.49230	0.26149	263.58630	0.26359	261.492	16.01	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Put	212.59230	0.21259	220.88630	0.22089	212.592	16.01	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Call	237.67280	0.23767	240.25010	0.24025	237.673	16.11	0.00	0	2,900.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Put	238.77280	0.23877	247.55010	0.24755	238.773	16.11	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Call	217.04440	0.21704	219.92430	0.21992	217.044	16.31	0.00	0	1,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	268.14440	0.26814	277.22430	0.27722	268.144	16.31	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	136.26290	0.13626	140.02790	0.14003	136.263	17.32	0.00	0	2,350.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	437.36290	0.43736	447.32790	0.44733	437.363	17.32	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	84.80750	0.08481	88.64280	0.08864	84.808	18.32	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	635.90750	0.63591	645.94280	0.64594	635.908	18.32	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	54.35030	0.05435	57.66630	0.05767	54.350	19.49	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	855.45030	0.85545	864.96630	0.86497	855.450	19.49	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	35.56720	0.03557	38.29680	0.03830	35.567	20.66	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	1,086.66720	1.08667	1,095.59680	1.09560	1,086.667	20.66	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	23.44030	0.02344	25.53300	0.02553	23.440	21.74	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	1,324.54030	1.32454	1,332.83300	1.33283	1,324.540	21.74	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	18.40960	0.01841	20.17300	0.02017	18.410	22.38	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	1,469.50960	1.46951	1,477.47300	1.47747	1,469.510	22.38	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Call	17.01880	0.01702	18.68340	0.01868	17.019	22.59	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Put	1,518.11880	1.51812	1,525.98340	1.52598	1,518.119	22.59	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	13.52630	0.01353	14.92780	0.01493	13.526	23.22	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	1,664.62630	1.66463	1,672.22780	1.67223	1,664.626	23.22	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	10.85010	0.01085	12.03110	0.01203	10.850	23.86	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	1,811.95010	1.81195	1,819.33110	1.81933	1,811.950	23.86	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	3.78630	0.00379	4.23070	0.00423	3.786	30.68	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	3,054.88630	3.05489	3,061.53070	3.06153	3,054.886	30.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	3.45050	0.00345		3.84710	0.00385	3.451	32.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,304.55050	3.30455	3,311.14710	3.31115	3,304.550	32.21	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.69120	0.00069	0.80060	0.00080	0.691	32.52	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,151.79120	4.15179	4,158.10060	4.15810	4,151.791	32.52	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.33150	0.00033	0.39100	0.00039	0.331	32.52	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,501.43150	4.50143	4,507.69100	4.50769	4,501.432	32.52	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry			11.20230	11.20230	11.19620	11.19620		16.17	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	2,112.62510	2.11263	2,106.53930	2.10654	2,112.625	20.88	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.32510	0.00033	0.33930	0.00034	0.325	20.88	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	2,102.63380	2.10263	2,096.54840	2.09655	2,102.634	20.83	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.33380	0.00033	0.34840	0.00035	0.334	20.83	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	2,092.64270	2.09264	2,086.55760	2.08656	2,092.643	20.77	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.34270	0.00034	0.35760	0.00036	0.343	20.77	0.00	0	0	0.00
\$ / R	On 26/03/2014	Any day expiry			11.21460	11.21460	11.20840	11.20840		16.17	0.00	0	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,914.63060	2.91463	2,908.42860	2.90843	2,914.631	22.78	0.00	0	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.03060	0.00003	0.02860	0.00003	0.031	22.78	0.00	0	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	1,122.27050	1.12227	1,116.07770	1.11608	1,122.271	15.48	0.00	0	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	7.67050	0.00767	7.67770	0.00768	7.670	15.48	0.00	0	0	0.00
\$ / R	On 27/03/2014	Any day expiry			11.21630	11.21630	10.80100	10.80100		16.19	0.00	0	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Call	511.85280	0.51185	0.00000	0.00000	511.853	15.42	0.00	0	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	95.55280	0.09555	0.00000	0.00000	95.553	15.42	0.05	500	500	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	112.82320	0.11282	0.00000	0.00000	112.823	18.24	0.05	500	500	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Put	646.52320	0.64652	0.00000	0.00000	646.523	18.24	0.00	0	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.26910	11.26910	11.26260	11.26260		16.12	0.00	0	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,969.44640	2.96945	2,962.97390	2.96297	2,969.446	21.76	0.00	0	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.34640	0.00035	0.37390	0.00037	0.346	21.76	0.00	0	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,343.39120	1.34339	1,337.05500	1.33706	1,343.391	15.87	0.00	0	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	14.29120	0.01429	14.45500	0.01446	14.291	15.87	0.00	0	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Call	601.09870	0.60110	597.91980	0.59792	601.099	15.24	0.00	0	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	131.99870	0.13200	135.31980	0.13532	131.999	15.24	0.05	500	500	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	138.60130	0.13860	0.00000	0.00000	138.601	18.67	0.05	500	500	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Put	869.50130	0.86950	0.00000	0.00000	869.501	18.67	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.32820	11.32820	11.32240	11.32240		16.03	0.00	0	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,412.83410	1.41283	1,406.21790	1.40622	1,412.834	15.54	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	24.63410	0.02463	23.81790	0.02382	24.634	15.54	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,403.35650	1.40336	1,396.72410	1.39672	1,403.356	15.52	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	25.15650	0.02516	24.32410	0.02432	25.157	15.52	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,393.88900	1.39389	1,387.24030	1.38724	1,393.889	15.50	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	25.68900	0.02569	24.84030	0.02484	25.689	15.50	0.00	0	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.33020	11.33020	11.32440	11.32440		16.04	0.00	0	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	3,031.02480	3.03102	3,025.23130	3.02523	3,031.025	20.17	0.00	0	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.82480	0.00082	0.83130	0.00083	0.825	20.17	0.00	0	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,228.00820	1.22801	1,220.95520	1.22096	1,228.008	15.09	0.00	0	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	37.80820	0.03781	36.55520	0.03656	37.808	15.09	0.00	0	0	0.00
\$ / R	On 28/05/2014	Any day expiry			11.33210	11.33210	12.20100	12.20100		16.06	0.00	0	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Call	693.29560	0.69330	0.00000	0.00000	693.296	15.04	0.00	0	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	161.19560	0.16120	0.00000	0.00000	161.196	15.04	0.05	500	500	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	173.25890	0.17326	0.00000	0.00000	173.259	18.85	0.05	500	500	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Put	1,041.15890	1.04116	0.00000	0.00000	1,041.159	18.85	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.36310	11.36310	11.35800	11.35800		16.18	40,713,987.30	3,583	178,896.00	178,896.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,363.79150	3.36379	3,358.69450	3.35869	3,363.792	20.63	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.69150	0.00069	0.69450	0.00069	0.692	20.63	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,914.81740	2.91482	2,909.62600	2.90963	2,914.817	19.35	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	1.71740	0.00172	1.62600	0.00163	1.717	19.35	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,725.59430	2.72559	2,720.31150	2.72031	2,725.594	18.80	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	2.49430	0.00249	2.31150	0.00231	2.494	18.80	0.00	0	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,616.18760	2.61619	2,610.82910	2.61083	2,616.188	18.49	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 13/06/2014	Foreign Exchange Future	8.75	Put	3.08760	0.00309		2.82910	0.00283	3.088	18.49	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,586.37150	2.58637	2,580.98870	2.58099	2,586.371	18.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	3.27150	0.00327	2.98870	0.00299	3.271	18.40	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,566.50010	2.56650	2,561.10010	2.56110	2,566.500	18.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	3.40010	0.00340	3.10010	0.00310	3.400	18.35	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,368.08160	2.36808	2,362.46100	2.36246	2,368.082	17.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	4.98160	0.00498	4.46100	0.00446	4.982	17.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	2,170.53750	2.17054	2,164.65570	2.16466	2,170.538	17.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	7.43750	0.00744	6.65570	0.00666	7.438	17.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,789.61550	1.78962	1,783.18160	1.78318	1,789.615	16.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	16.51550	0.01652	15.18160	0.01518	16.515	16.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,779.94690	1.77995	1,773.49620	1.77350	1,779.947	16.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	16.84690	0.01685	15.49620	0.01550	16.847	16.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,770.28400	1.77028	1,763.81640	1.76382	1,770.284	16.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	17.18400	0.01718	15.81640	0.01582	17.184	16.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,635.71010	1.63571	1,628.99410	1.62899	1,635.710	16.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	22.61010	0.02261	20.99410	0.02099	22.610	16.04	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Call	1,607.06130	1.60706	1,600.28920	1.60029	1,607.061	15.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	23.96130	0.02396	22.28920	0.02229	23.961	15.98	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,588.00260	1.58800	1,581.19270	1.58119	1,588.003	15.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	24.90260	0.02490	23.19270	0.02319	24.903	15.93	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,427.48650	1.42749	1,420.34090	1.42034	1,427.486	15.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	34.38650	0.03439	32.34090	0.03234	34.387	15.56	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,399.46690	1.39947	1,392.26150	1.39226	1,399.467	15.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	36.36690	0.03637	34.26150	0.03426	36.367	15.49	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,390.15050	1.39015	1,382.92470	1.38292	1,390.150	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	37.05050	0.03705	34.92470	0.03492	37.051	15.47	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	1,279.30850	1.27931	1,271.83820	1.27184	1,279.309	15.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	46.20850	0.04621	43.83820	0.04384	46.209	15.20	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Call	1,261.01990	1.26102	1,253.50910	1.25351	1,261.020	15.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	47.91990	0.04792	45.50910	0.04551	47.920	15.16	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	962.61670	0.96262	954.60310	0.95460	962.617	15.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	99.51670	0.09952	96.60310	0.09660	99.517	15.01	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Call	907.17680	0.90718	899.13830	0.89914	907.177	15.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	114.07680	0.11408	111.13830	0.11114	114.077	15.00	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Call	860.87220	0.86087	852.83470	0.85283	860.872	15.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	127.77220	0.12777	124.83470	0.12483	127.772	15.00	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Call	853.26850	0.85327	845.23240	0.84523	853.269	15.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.64	Put	130.16850	0.13017	127.23240	0.12723	130.169	15.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Call	845.69560	0.84570	837.66560	0.83767	845.696	15.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	132.59560	0.13260	129.66560	0.12967	132.596	15.00	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	736.21570	0.73622	728.31870	0.72832	736.216	14.98	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	173.11570	0.17312	170.31870	0.17032	173.116	14.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Call	673.03770	0.67304	665.50920	0.66551	673.038	15.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	209.93770	0.20994	207.50920	0.20751	209.938	15.20	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	614.12620	0.61413	607.06420	0.60706	614.126	15.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	251.02620	0.25103	249.06420	0.24906	251.026	15.42	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	508.87620	0.50888	502.96710	0.50297	508.876	15.85	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Put	345.77620	0.34578	344.96710	0.34497	345.776	15.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	383.27400	0.38327	379.13060	0.37913	383.274	16.61	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	520.17400	0.52017	521.13060	0.52113	520.174	16.61	0.00	0	300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	349.42090	0.34942	345.79650	0.34580	349.421	16.90	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	586.32090	0.58632	587.79650	0.58780	586.321	16.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	265.62850	0.26563	263.47460	0.26347	265.628	17.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	802.52850	0.80253	805.47460	0.80547	802.529	17.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	243.31600	0.24332	241.49900	0.24150	243.316	18.07	0.00	0	36,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	880.21600	0.88022	883.49900	0.88350	880.216	18.07	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	232.97980	0.23298	231.32440	0.23132	232.980	18.23	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Put	919.87980	0.91988	923.32440	0.92332	919.880	18.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	204.94870	0.20495	203.74310	0.20374	204.949	18.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,041.84870	1.04185	1,045.74310	1.04574	1,041.849	18.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	198.16800	0.19817	197.07440	0.19707	198.168	18.81	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,075.06800	1.07507	1,079.07440	1.07907	1,075.068	18.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	160.19560	0.16020	159.74290	0.15974	160.196	19.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	1,297.09560	1.29710	1,301.74290	1.30174	1,297.096	19.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	117.80910	0.11781	117.90240	0.11790	117.809	20.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	1,654.70910	1.65471	1,659.90240	1.65990	1,654.709	20.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Call	89.06020	0.08906	89.51020	0.08951	89.060	22.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.30	Put	2,025.96020	2.02596	2,031.51020	2.03151	2,025.960	22.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Call	72.82290	0.07282	73.44960	0.07345	72.823	23.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	13.65	Put	2,359.72290	2.35972	2,365.44960	2.36545	2,359.723	23.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Call	68.86470	0.06886	69.48050	0.06948	68.865	25.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Put	2,705.76470	2.70576	2,711.48050	2.71148	2,705.765	25.18	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			11.37280	11.37280	11.36790	11.36790		16.28	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,596.38170	2.59638	2,591.19050	2.59119	2,596.382	18.31	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	3.58170	0.00358	3.29050	0.00329	3.582	18.31	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	1,291.56620	1.29157	1,283.44620	1.28345	1,291.566	15.21	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	48.76620	0.04877	45.54620	0.04555	48.766	15.21	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	207.66680	0.20767	206.08630	0.20609	207.667	18.75	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,074.86680	1.07487	1,078.18630	1.07819	1,074.867	18.75	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			11.39020	11.39020	11.38570	11.38570		16.26	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Call	3,091.87540	3.09188	3,087.30610	3.08731	3,091.875	19.45	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	1.67540	0.00168	1.60610	0.00161	1.675	19.45	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	760.10100	0.76010	751.21170	0.75121	760.101	14.99	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Put	189.90100	0.18990	185.51170	0.18551	189.901	14.99	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry			11.39600	11.39600	10.80100	10.80100		16.22	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Call	780.94200	0.78094	0.00000	0.00000	780.942	14.95	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	184.94200	0.18494	0.00000	0.00000	184.942	14.95	0.05	500	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	203.98500	0.20398	0.00000	0.00000	203.985	19.11	0.05	500	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Put	1,207.98500	1.20799	0.00000	0.00000	1,207.985	19.11	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry			11.45020	11.45020	11.44700	11.44700		16.26	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Call	3,153.36280	3.15336	3,149.65750	3.14966	3,153.363	19.21	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	3.16280	0.00316	2.65750	0.00266	3.163	19.21	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	839.01790	0.83902	828.11250	0.82811	839.018	14.93	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Put	208.81790	0.20882	201.11250	0.20111	208.818	14.93	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry			11.45210	11.45210	11.44900	11.44900		16.27	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Call	855.49040	0.85549	0.00000	0.00000	855.490	14.94	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	203.39040	0.20339	0.00000	0.00000	203.390	14.94	0.05	500	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Call	675.41850	0.67542	664.61650	0.66462	675.419	15.43	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	323.31850	0.32332	315.61650	0.31562	323.318	15.43	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	318.96840	0.31897	312.56110	0.31256	318.968	18.01	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Put	956.86840	0.95687	953.56110	0.95356	956.868	18.01	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	222.62140	0.22262	0.00000	0.00000	222.621	19.49	0.05	500	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Put	1,390.52140	1.39052	0.00000	0.00000	1,390.521	19.49	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.50250	11.50250	11.50040	11.50040		16.33	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,576.26070	1.57626	1,569.50900	1.56951	1,576.261	15.50	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	63.76070	0.06376	59.10900	0.05911	63.761	15.50	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,567.18020	1.56718	1,560.38070	1.56038	1,567.180	15.48	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	64.68020	0.06468	59.98070	0.05998	64.680	15.48	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,558.10990	1.55811	1,551.26390	1.55126	1,558.110	15.46	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	65.60990	0.06561	60.86390	0.06086	65.610	15.46	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,274.90230	1.27490	1,266.43360	1.26643	1,274.902	14.85	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	102.40230	0.10240	96.03360	0.09603	102.402	14.85	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	373.12700	0.37313	366.46060	0.36646	373.127	17.80	0.00	0	19,547.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	940.62700	0.94063	936.06060	0.93606	940.627	17.80	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry			11.51350	11.51350	10.80100	10.80100		16.29	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Call	931.30040	0.93130	0.00000	0.00000	931.300	14.92	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	217.80040	0.21780	0.00000	0.00000	217.800	14.92	0.05	500	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	240.10170	0.24010	0.00000	0.00000	240.102	19.73	0.05	500	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Put	1,556.60170	1.55660	0.00000	0.00000	1,556.602	19.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.55520	11.55520	11.55390	11.55390		16.33	0.00	0	11,360.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,658.21140	3.65821	3,656.30240	3.65630	3,658.211	19.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	3.01140	0.00301	2.40240	0.00240	3.011	19.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	3,162.79780	3.16280	3,160.30410	3.16030	3,162.798	18.81	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	7.59780	0.00760	6.40410	0.00640	7.598	18.81	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,768.25250	2.76825	2,765.35630	2.76536	2,768.253	17.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	13.05250	0.01305	11.45630	0.01146	13.053	17.78	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,689.71510	2.68972	2,686.73670	2.68674	2,689.715	17.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	14.51510	0.01452	12.83670	0.01284	14.515	17.58	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,670.10450	2.67010	2,667.10540	2.66711	2,670.105	17.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	14.90450	0.01490	13.20540	0.01321	14.905	17.53	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,572.20330	2.57220	2,569.10370	2.56910	2,572.203	17.27	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	17.00330	0.01700	15.20370	0.01520	17.003	17.27	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	2,280.65590	2.28066	2,277.19700	2.27720	2,280.656	16.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	25.45590	0.02546	23.29700	0.02330	25.456	16.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,995.32760	1.99533	1,990.96740	1.99097	1,995.328	16.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	40.12760	0.04013	37.06740	0.03707	40.128	16.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,827.37020	1.82737	1,822.35990	1.82236	1,827.370	15.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	52.17020	0.05217	48.45990	0.04846	52.170	15.73	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,717.07680	1.71708	1,711.58820	1.71159	1,717.077	15.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	61.87680	0.06188	57.68820	0.05769	61.877	15.53	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,626.34340	1.62634	1,620.43100	1.62043	1,626.343	15.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	71.14340	0.07114	66.53100	0.06653	71.143	15.36	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,457.33700	1.45734	1,450.56090	1.45056	1,457.337	15.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	92.13700	0.09214	86.66090	0.08666	92.137	15.04	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,439.83100	1.43983	1,432.96140	1.43296	1,439.831	15.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	94.63100	0.09463	89.06140	0.08906	94.631	15.00	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,422.38520	1.42239	1,415.41970	1.41542	1,422.385	14.97	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	97.18520	0.09719	91.51970	0.09152	97.185	14.97	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,370.40680	1.37041	1,363.15200	1.36315	1,370.407	14.87	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	105.20680	0.10521	99.25200	0.09925	105.207	14.87	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,361.79810	1.36180	1,354.49440	1.35449	1,361.798	14.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	106.59810	0.10660	100.59440	0.10059	106.598	14.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,353.20330	1.35320	1,345.85250	1.34585	1,353.203	14.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	108.00330	0.10800	101.95250	0.10195	108.003	14.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	1,293.50650	1.29351	1,285.81100	1.28581	1,293.506	14.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	118.30650	0.11831	111.91100	0.11191	118.306	14.72	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	1,198.26090	1.19826	1,190.11130	1.19011	1,198.261	14.73	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	143.06090	0.14306	136.21130	0.13621	143.061	14.73	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	879.41520	0.87942	870.36250	0.87036	879.415	14.92	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	274.21520	0.27422	266.46250	0.26646	274.215	14.92	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	605.00850	0.60501	596.86430	0.59686	605.008	16.23	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	559.80850	0.55981	552.96430	0.55296	559.808	16.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	440.65460	0.44065	434.24940	0.43425	440.655	17.44	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	885.45460	0.88545	880.34940	0.88035	885.455	17.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	413.89700	0.41390	407.88410	0.40788	413.897	17.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	958.69700	0.95870	953.98410	0.95398	958.697	17.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	355.64620	0.35565	350.44490	0.35044	355.646	18.32	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,150.44620	1.15045	1,146.54490	1.14654	1,150.446	18.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	347.32780	0.34733	342.25030	0.34225	347.328	18.42	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,182.12780	1.18213	1,178.35030	1.17835	1,182.128	18.42	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	337.27890	0.33728	332.35140	0.33235	337.279	18.55	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,222.07890	1.22208	1,218.45140	1.21845	1,222.079	18.55	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	307.56640	0.30757	303.11380	0.30311	307.566	18.96	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,352.36640	1.35237	1,349.21380	1.34921	1,352.366	18.96	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	227.25220	0.22725	224.08450	0.22408	227.252	20.30	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	1,822.05220	1.82205	1,820.18450	1.82018	1,822.052	20.30	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Call	181.49700	0.18150	179.16810	0.17917	181.497	21.38	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Put	2,226.29700	2.22630	2,225.26810	2.22527	2,226.297	21.38	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Call	158.25700	0.15826	156.52830	0.15653	158.257	22.67	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	2,603.05700	2.60306	2,602.62830	2.60263	2,603.057	22.67	0	0.00
\$ / R	On 26/09/2014	Any day expiry			11.57940	11.57940	10.80100	10.80100		16.41	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Call	1,008.22870	1.00823	0.00000	0.00000	1,008.229	14.87	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	228.82870	0.22883	0.00000	0.00000	228.829	14.87	500	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	249.84890	0.24985	0.00000	0.00000	249.849	20.07	500	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Put	1,770.44890	1.77045	0.00000	0.00000	1,770.449	20.07	0	0.00
\$ / R	On 29/10/2014	Any day expiry			11.65190	11.65190	10.80100	10.80100		16.40	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Call	1,090.31650	1.09032	0.00000	0.00000	1,090.316	14.80	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	238.41650	0.23842	0.00000	0.00000	238.417	14.80	500	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	268.88470	0.26888	0.00000	0.00000	268.885	20.26	500	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Put	1,946.98470	1.94698	0.00000	0.00000	1,946.985	20.26	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.66510	11.66510	11.66520	11.66520		16.37	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,608.52320	1.60852	1,603.56830	1.60357	1,608.523	15.02	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	103.42320	0.10342	98.36830	0.09837	103.423	15.02	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	572.58290	0.57258	567.01720	0.56702	572.583	16.97	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	817.48290	0.81748	811.81720	0.81182	817.483	16.97	0	0.00
\$ / R	On 25/11/2014	Any day expiry			11.71420	11.71420	10.80100	10.80100		16.44	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Call	1,160.19570	1.16020	0.00000	0.00000	1,160.196	14.80	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	245.99570	0.24600	0.00000	0.00000	245.996	14.80	500	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	274.40230	0.27440	0.00000	0.00000	274.402	20.64	500	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Put	2,170.20230	2.17020	0.00000	0.00000	2,170.202	20.64	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.75430	11.75430	11.75580	11.75580		16.51	0	6,855.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,761.27440	3.76127	3,762.07590	3.76208	3,761.274	18.55	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	6.97440	0.00697	6.27590	0.00628	6.974	18.55	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	3,319.18920	3.31919	3,319.41390	3.31941	3,319.189	18.10	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	14.88920	0.01489	13.61390	0.01361	14.889	18.10	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	3,270.08590	3.27009	3,270.24920	3.27025	3,270.086	17.99	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	15.78590	0.01579	14.44920	0.01445	15.786	17.99	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	3,221.03120	3.22103	3,221.13180	3.22113	3,221.031	17.87	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	16.73120	0.01673	15.33180	0.01533	16.731	17.87	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,782.21360	2.78221	2,781.62730	2.78163	2,782.214	16.86	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	27.91360	0.02791	25.82730	0.02583	27.914	16.86	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	2,304.06060	2.30406	2,302.34480	2.30234	2,304.061	15.86	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	49.76060	0.04976	46.54480	0.04654	49.761	15.86	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.56	Call	2,248.30220	2.24830	2,246.38680	2.24639	2,248.302	15.79	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.56	Put	54.00220	0.05400	50.58680	0.05059	54.002	15.79	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	2,211.29810	2.21130	2,209.24300	2.20924	2,211.298	15.74	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	56.99810	0.05700	53.44300	0.05344	56.998	15.74	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,849.78940	1.84979	1,846.17100	1.84617	1,849.789	15.30	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	95.48940	0.09549	90.37100	0.09037	95.489	15.30	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Call	1,524.29890	1.52430	1,518.95170	1.51895	1,524.299	14.88	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	149.99890	0.15000	143.15170	0.14315	149.999	14.88	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	1,426.00310	1.42600	1,420.08110	1.42008	1,426.003	14.75	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	171.70310	0.17170	164.28110	0.16428	171.703	14.75	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Call	1,274.20970	1.27421	1,267.52960	1.26753	1,274.210	14.72	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	219.90970	0.21991	211.72960	0.21173	219.910	14.72	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Call	1,099.75690	1.09976	1,092.59660	1.09260	1,099.757	14.96	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Put	305.45690	0.30546	296.79660	0.29680	305.457	14.96	0	14,100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	1,074.49790	1.07450	1,067.29950	1.06730	1,074.498	14.99	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	320.19790	0.32020	311.49950	0.31150	320.198	14.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	957.40540	0.95741	950.08310	0.95008	957.405	15.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	403.10540	0.40311	394.28310	0.39428	403.105	15.24	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	815.23760	0.81524	807.93060	0.80793	815.238	15.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	560.93760	0.56094	552.13060	0.55213	560.938	15.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	627.20570	0.62721	620.77090	0.62077	627.206	17.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	872.90570	0.87291	864.97090	0.86497	872.906	17.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	623.97610	0.62398	617.56350	0.61756	623.976	17.07	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	879.67610	0.87968	871.76350	0.87176	879.676	17.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.50	Call	488.49510	0.48850	483.35720	0.48336	488.495	18.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.50	Put	1,234.19510	1.23420	1,227.55720	1.22756	1,234.195	18.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	387.97170	0.38797	383.94700	0.38395	387.972	19.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Put	1,633.67170	1.63367	1,628.14700	1.62815	1,633.672	19.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Call	300.24230	0.30024	297.25000	0.29725	300.242	20.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Put	2,145.94230	2.14594	2,141.45000	2.14145	2,145.942	20.48	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Call	244.73320	0.24473	242.66340	0.24266	244.733	21.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Put	2,690.43320	2.69043	2,686.86340	2.68686	2,690.433	21.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Call	243.84150	0.24384	241.82140	0.24182	243.842	22.04	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Put	2,719.54150	2.71954	2,716.02140	2.71602	2,719.542	22.04	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry			11.76140	11.76140	10.80100	10.80100		16.49	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Call	1,212.32940	1.21233	0.00000	0.00000	1,212.329	14.80	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	250.92940	0.25093	0.00000	0.00000	250.929	14.80	0.05	500	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	281.48430	0.28148	0.00000	0.00000	281.484	20.88	0.05	500	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Put	2,320.08430	2.32008	0.00000	0.00000	2,320.084	20.88	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry			11.86530	11.86530	10.80100	10.80100		16.13	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Call	1,326.58550	1.32659	0.00000	0.00000	1,326.585	14.83	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	261.28550	0.26129	0.00000	0.00000	261.285	14.83	0.03	300	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	310.32090	0.31032	0.00000	0.00000	310.321	21.97	0.03	300	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Put	2,715.02090	2.71502	0.00000	0.00000	2,715.021	21.97	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry			11.92500	11.92500	10.80100	10.80100		16.73	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Call	1,395.61220	1.39561	0.00000	0.00000	1,395.612	14.90	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	270.61220	0.27061	0.00000	0.00000	270.612	14.90	0.03	300	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	318.80290	0.31880	0.00000	0.00000	318.803	22.06	0.03	300	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Put	2,893.80290	2.89380	0.00000	0.00000	2,893.803	22.06	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.96220	11.96220	11.96410	11.96410		16.86	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,315.88460	1.31588	1,309.26620	1.30927	1,315.885	15.16	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	343.68460	0.34368	335.16620	0.33517	343.685	15.16	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,309.60360	1.30960	1,303.02310	1.30302	1,309.604	15.17	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	347.40360	0.34740	338.92310	0.33892	347.404	15.17	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,303.34220	1.30334	1,296.80870	1.29681	1,303.342	15.18	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	351.14220	0.35114	342.70870	0.34271	351.142	15.18	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry			11.98380	11.98380	10.80100	10.80100		16.97	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Call	1,465.33820	1.46534	0.00000	0.00000	1,465.338	14.99	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	281.53820	0.28154	0.00000	0.00000	281.538	14.99	0.03	300	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	337.89420	0.33789	0.00000	0.00000	337.894	22.87	0.03	300	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Put	3,204.09420	3.20409	0.00000	0.00000	3,204.094	22.87	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry			12.04650	12.04650	10.80100	10.80100		17.10	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Call	1,542.02190	1.54202	0.00000	0.00000	1,542.022	15.14	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	295.52190	0.29552	0.00000	0.00000	295.522	15.14	0.03	300	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	363.77360	0.36377	0.00000	0.00000	363.774	23.52	0.03	300	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Put	3,467.27360	3.46727	0.00000	0.00000	3,467.274	23.52	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			12.10330	12.10330	10.80100	10.80100		17.21	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Call	1,610.92470	1.61092	0.00000	0.00000	1,610.925	15.28	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	307.62470	0.30762	0.00000	0.00000	307.625	15.28	0.03	300	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	385.31300	0.38531	0.00000	0.00000	385.313	24.22	0.03	300	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Put	3,762.01300	3.76201	0.00000	0.00000	3,762.013	24.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/06/2015	Any day expiry			12.16220		12.16220		10.80100	10.80100		17.31	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Call	1,681.40040		1.68140		0.00000	0.00000	1,681.400	15.39	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	319.20040		0.31920		0.00000	0.00000	319.200	15.39	0.06	600	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	393.30130		0.39330		0.00000	0.00000	393.301	24.76	0.03	300	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Put	4,111.10130		4.11110		0.00000	0.00000	4,111.101	24.76	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry			12.22680		12.22680		10.80100	10.80100		17.39	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Call	1,756.64070		1.75664		0.00000	0.00000	1,756.641	15.48	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	329.84070		0.32984		0.00000	0.00000	329.841	15.48	0.03	300	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	393.38450		0.39338		0.00000	0.00000	393.384	24.55	0.03	300	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Put	4,316.58450		4.31658		0.00000	0.00000	4,316.585	24.55	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry			12.28370		12.28370		10.80100	10.80100		17.52	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Call	1,821.95610		1.82196		0.00000	0.00000	1,821.956	15.55	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	338.25610		0.33826		0.00000	0.00000	338.256	15.55	0.03	300	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	387.11180		0.38711		0.00000	0.00000	387.112	24.57	0.03	300	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Put	4,603.41180		4.60341		0.00000	0.00000	4,603.412	24.57	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			12.34640		12.34640		10.80100	10.80100		17.58	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Call	1,892.90350		1.89290		0.00000	0.00000	1,892.904	15.60	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	346.50350		0.34650		0.00000	0.00000	346.503	15.60	0.03	300	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	382.96810		0.38297		0.00000	0.00000	382.968	24.39	0.03	300	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Put	4,836.56810		4.83657		0.00000	0.00000	4,836.568	24.39	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.40520		12.40520		10.80100	10.80100		17.64	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Call	1,959.67530		1.95968		0.00000	0.00000	1,959.675	15.65	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	354.47530		0.35448		0.00000	0.00000	354.475	15.65	0.03	300	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	389.18700		0.38919		0.00000	0.00000	389.187	24.17	0.03	300	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Put	4,963.98700		4.96399		0.00000	0.00000	4,963.987	24.17	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry			12.46010		12.46010		10.80100	10.80100		17.68	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Call	2,020.64980		2.02065		0.00000	0.00000	2,020.650	15.69	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	360.54980		0.36055		0.00000	0.00000	360.550	15.69	0.03	300	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	367.04800		0.36705		0.00000	0.00000	367.048	24.16	0.03	300	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Put	5,356.94800		5.35695		0.00000	0.00000	5,356.948	24.16	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry			12.51110		12.51110		11.14000	11.14000		17.72	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Call	2,076.69770		2.07670		0.00000	0.00000	2,076.698	15.70	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	365.59770		0.36560		0.00000	0.00000	365.598	15.70	0.03	300	300.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Call	1,843.13810		1.84314		0.00000	0.00000	1,843.138	15.74	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Put	472.03810		0.47204		0.00000	0.00000	472.038	15.74	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	345.88370		0.34588		0.00000	0.00000	345.884	24.04	0.03	300	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Put	5,704.78370		5.70478		0.00000	0.00000	5,704.784	24.04	0.00	0	0.00
\$ / R MAXI	On 10/02/2014	Any day expiry			11.13770		11.13770		11.13220	11.13220		16.86	0.00	0	0.00
\$ / R MAXI	On 10/02/2014	Any day expiry	11.24	Call	4,983.71930		0.04984		6,407.40110	0.06407	4,983.719	17.63	0.00	0	0.00
\$ / R MAXI	On 10/02/2014	Any day expiry	11.24	Put	15,213.71930		0.15214		17,187.40110	0.17187	15,213.719	17.63	0.00	0	0.00
\$ / R MAXI	On 10/02/2014	Any day expiry	11.25	Call	4,705.82120		0.04706		6,112.00340	0.06112	4,705.821	17.71	978,194.00	200	0.00
\$ / R MAXI	On 10/02/2014	Any day expiry	11.25	Put	15,935.82120		0.15936		17,892.00340	0.17892	15,935.821	17.71	0.00	0	0.00
\$ / R MAXI	On 10/02/2014	Any day expiry	11.26	Call	4,441.45460		0.04441		5,828.51770	0.05829	4,441.455	17.80	0.00	0	0.00
\$ / R MAXI	On 10/02/2014	Any day expiry	11.26	Put	16,671.45460		0.16671		18,608.51770	0.18609	16,671.455	17.80	0.00	0	0.00
\$ / R MAXI	On 12/02/2014	Any day expiry			11.14110		11.14110		11.09100	11.09100		17.50	0.00	0	0.00
\$ / R MAXI	On 12/02/2014	Any day expiry	11.09	Call	13,594.89370		0.13595		0.00000	0.00000	13,594.894	17.67	0.00	0	0.00
\$ / R MAXI	On 12/02/2014	Any day expiry	11.09	Put	8,484.89370		0.08485		0.00000	0.00000	8,484.894	17.67	955,828.00	100	50.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			11.19890		11.19890		11.19270	11.19270		16.11	2,911,714.00	260	794.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	88,181.99370		0.88182		87,640.12960	0.87640	88,181.994	15.32	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	1,291.99370		0.01292		1,370.12960	0.01370	1,291.994	15.32	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	73,359.55590		0.73360		72,894.88970	0.72895	73,359.556	15.18	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	2,469.55590		0.02470		2,624.88970	0.02625	2,469.556	15.18	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	72,456.27400		0.72456		71,997.66210	0.71998	72,456.274	15.17	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	2,566.27400		0.02566		2,727.66210	0.02728	2,566.274	15.17	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	71,556.13630		0.71556		71,103.73280	0.71104	71,556.136	15.16	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	2,666.13630		0.02666		2,833.73280	0.02834	2,666.136	15.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Call	42,686.24750		0.42686	42,577.76580	0.42578		42,686.248	15.46	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	9,796.24750		0.09796	10,307.76580	0.10308		9,796.248	15.46	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	10,112.61470		0.10113	10,635.83000	0.10636		10,112.615	15.48	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	42,002.61470		0.42003	41,905.83000	0.41906		42,002.615	15.48	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry			11.28770		11.28770	11.28100	11.28100			16.10	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Put	41,943.25180		0.41943	42,774.35870	0.42774		41,943.252	16.39	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Call	31,713.25180		0.31713	31,874.35870	0.31874		31,713.252	16.39	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Call	31,348.01390		0.31348	31,514.14380	0.31514		31,348.014	16.42	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Put	42,578.01390		0.42578	43,414.14380	0.43414		42,578.014	16.42	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Call	30,987.13280		0.30987	31,158.21620	0.31158		30,987.133	16.46	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	43,217.13280		0.43217	44,058.21620	0.44058		43,217.133	16.46	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.36310		11.36310	11.35800	11.35800			16.18	56,815.50	5	207.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	81,574.01890		0.81574	80,772.95510	0.80773		81,574.019	14.99	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	14,264.01890		0.14264	13,972.95510	0.13973		14,264.019	14.99	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	80,833.64690		0.80834	80,033.13360	0.80033		80,833.647	14.99	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	14,523.64690		0.14524	14,233.13360	0.14233		14,523.647	14.99	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	80,096.47270		0.80096	79,296.78560	0.79297		80,096.473	14.99	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	14,786.47270		0.14786	14,496.78560	0.14497		14,786.473	14.99	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.55520		11.55520	11.55390	11.55390			16.33	115,552.00	10	39.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	109,295.87900		1.09296	108,439.86260	1.08440		109,295.879	14.79	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	17,775.87900		0.17776	17,049.86260	0.17050		17,775.879	14.79	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	18,044.03280		0.18044	17,315.56010	0.17316		18,044.033	14.79	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	108,564.03280		1.08564	107,705.56010	1.07706		108,564.033	14.79	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	107,834.96180		1.07835	106,974.09220	1.06974		107,834.962	14.79	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	18,314.96180		0.18315	17,584.09220	0.17584		18,314.962	14.79	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			18.23160		18.23160	18.23500	18.23500			15.76	27,383,863.20	1,502	37,622.00
£ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	7,831.60000		7.83160	7,835.00000	7.83500		7,831.600	29.52	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	0.00000		0.00000	0.00000	0.00000		0.000	29.52	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	5,381.65100		5.38165	5,385.04550	5.38505		5,381.651	29.11	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.05100		0.00005	0.04550	0.00005		0.051	29.11	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	5,231.66050		5.23166	5,235.05680	5.23506		5,231.660	28.51	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	0.06050		0.00006	0.05680	0.00006		0.060	28.51	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	3,981.85440		3.98185	3,985.35650	3.98536		3,981.854	23.45	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	0.25440		0.00025	0.35650	0.00036		0.254	23.45	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	0.26660		0.00027	0.37830	0.00038		0.267	23.29	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	3,941.86660		3.94187	3,945.37830	3.94538		3,941.867	23.29	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	3,931.86980		3.93187	3,935.38390	3.93538		3,931.870	23.24	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	0.26980		0.00027	0.38390	0.00038		0.270	23.24	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	3,921.87300		3.92187	3,925.38960	3.92539		3,921.873	23.20	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	0.27300		0.00027	0.38960	0.00039		0.273	23.20	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	0.34210		0.00034	0.51650	0.00052		0.342	22.44	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	3,731.94210		3.73194	3,735.51650	3.73552		3,731.942	22.44	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Call	2,833.82380		2.83382	2,837.51070	2.83751		2,833.824	20.35	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	15.40	Put	2.22380		0.00222	2.51070	0.00251		2.224	20.35	0.00	0	7,500.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Call	1,271.13100		1.27113	1,278.20480	1.27820		1,271.131	15.89	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	17.00	Put	39.53100		0.03953	43.20480	0.04320		39.531	15.89	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Put	267.25240		0.26725	279.69890	0.27970		267.252	15.53	0.00	0	300.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.00	Call	498.85240		0.49885	514.69890	0.51470		498.852	15.53	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Call	311.79770		0.31180	326.70520	0.32671		311.798	16.13	0.00	0	4,700.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.40	Put	480.19770		0.48020	491.70520	0.49171		480.198	16.13	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Call	209.84040		0.20984	223.24250	0.22324		209.840	16.74	0.00	0	7,000.00
£ / R	On 17/03/2014	Foreign Exchange Future	18.72	Put	698.24040		0.69824	708.24250	0.70824		698.240	16.74	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.48600		18.48600	18.49150	18.49150			15.97	1,904,058.00	103	4,753.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Call	3,509.60550		3.50961	3,513.80250	3.51380		3,509.605	19.07	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	23.60550		0.02361	22.30250	0.02230		23.606	19.07	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	2,494.80390		2.49480	2,499.28290	2.49928		2,494.804	16.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Put	48.80390	0.04880	47.78290	0.04778	48.804	16.06	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Call	2,485.16100	2.48516	2,489.64770	2.48965	2,485.161	16.03	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Put	49.16100	0.04916	48.14770	0.04815	49.161	16.03	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Call	2,475.52240	2.47552	2,480.01690	2.48002	2,475.522	16.00	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Put	49.52240	0.04952	48.51690	0.04852	49.522	16.00	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.50	Call	2,054.85280	2.05485	2,059.84170	2.05984	2,054.853	14.73	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.50	Put	68.85280	0.06885	68.34170	0.06834	68.853	14.73	0.00	0	1,123.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.65	Call	1,913.33870	1.91334	1,918.57690	1.91858	1,913.339	14.29	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.65	Put	77.33870	0.07734	77.07690	0.07708	77.339	14.29	0.00	0	18,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.88	Call	1,717.89240	1.71789	1,722.83510	1.72284	1,717.892	14.46	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.88	Put	111.89240	0.11189	111.33510	0.11134	111.892	14.46	0.00	0	50.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.20	Call	1,463.04510	1.46305	1,467.41810	1.46742	1,463.045	14.69	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.20	Put	177.04510	0.17705	175.91810	0.17592	177.045	14.69	0.00	0	7,500.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.90	Call	991.75260	0.99175	995.93800	0.99594	991.753	15.31	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.90	Put	405.75260	0.40575	404.43800	0.40444	405.753	15.31	0.00	0	4,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	18.45	Call	712.20060	0.71220	718.12110	0.71812	712.201	15.91	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	18.45	Put	676.20060	0.67620	676.62110	0.67662	676.201	15.91	0.00	0	400.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.55	Call	369.32240	0.36932	375.27670	0.37528	369.322	17.59	0.00	0	5,667.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.55	Put	1,433.32240	1.43332	1,433.77670	1.43378	1,433.322	17.59	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.80	Call	319.32820	0.31933	324.70190	0.32470	319.328	17.99	0.00	0	12,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.80	Put	1,633.32820	1.63333	1,633.20190	1.63320	1,633.328	17.99	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	18.78420		18.78420	18.78420	18.79630	18.79630		15.86	0.00	0	4,200.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.84	Call	2,119.45860	2.11946	2,130.48660	2.13049	2,119.459	14.41	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.84	Put	175.25860	0.17526	174.18660	0.17419	175.259	14.41	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.85	Call	2,110.70610	2.11071	2,121.75530	2.12176	2,110.706	14.39	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.85	Put	176.50610	0.17651	175.45530	0.17546	176.506	14.39	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.86	Put	177.75870	0.17776	176.73260	0.17673	177.759	14.38	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.86	Call	2,101.95870	2.10196	2,113.03260	2.11303	2,101.959	14.38	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	19.09250		19.09250	19.09250	19.10930	19.10930		15.92	6,300,525.00	330	165.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.54	Call	1,941.49500	1.94149	1,954.47630	1.95448	1,941.495	14.50	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.54	Put	388.99500	0.38900	385.17630	0.38518	388.995	14.50	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.55	Call	1,934.58900	1.93459	1,947.57000	1.94757	1,934.589	14.50	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.55	Put	392.08900	0.39209	388.27000	0.38827	392.089	14.50	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.56	Call	1,927.69880	1.92770	1,940.67980	1.94068	1,927.699	14.50	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.56	Put	395.19880	0.39520	391.37980	0.39138	395.199	14.50	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	18.50	Call	1,371.11310	1.37111	1,384.04120	1.38404	1,371.113	15.18	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	18.50	Put	778.61310	0.77861	774.74120	0.77474	778.613	15.18	0.00	0	500.00
£ / R	On	23/01/2015	Any day expiry	19.24580		19.24580	19.24580	19.26440	19.26440		16.02	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	18.22	Call	1,675.78130	1.67578	1,688.14380	1.68814	1,675.781	14.82	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	18.22	Put	649.98130	0.64998	643.74380	0.64374	649.981	14.82	0.00	0	9,605.00
£ / R	On	23/01/2015	Any day expiry	18.50	Call	1,528.12570	1.52813	1,537.94350	1.53794	1,528.126	15.11	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	18.50	Put	782.32570	0.78233	773.54350	0.77354	782.326	15.11	0.00	0	4,700.00
£ / R	On	23/01/2015	Any day expiry	18.63	Call	1,465.85820	1.46586	1,475.54110	1.47554	1,465.858	15.26	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	18.63	Put	850.05820	0.85006	841.14110	0.84114	850.058	15.26	0.00	0	4,697.00
£ / R	On	23/01/2015	Any day expiry	19.09	Call	1,266.70870	1.26671	1,276.02960	1.27603	1,266.709	15.83	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.09	Put	1,110.90870	1.11091	1,101.62960	1.10163	1,110.909	15.83	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.10	Call	1,262.72940	1.26273	1,272.04160	1.27204	1,262.729	15.84	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.10	Put	1,116.92940	1.11693	1,107.64160	1.10764	1,116.929	15.84	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.11	Put	1,122.96430	1.12296	1,113.66780	1.11367	1,122.964	15.85	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	19.11	Call	1,258.76430	1.25876	1,268.06780	1.26807	1,258.764	15.85	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	21.04	Call	702.91650	0.70292	711.15390	0.71115	702.916	18.08	0.00	0	9,605.00
£ / R	On	23/01/2015	Any day expiry	21.04	Put	2,497.11650	2.49712	2,486.75390	2.48675	2,497.116	18.08	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	21.70	Call	581.51710	0.58152	588.88260	0.58888	581.517	18.75	0.00	0	4,700.00
£ / R	On	23/01/2015	Any day expiry	21.70	Put	3,035.71710	3.03572	3,024.48260	3.02448	3,035.717	18.75	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	21.72	Put	3,052.41020	3.05241	3,041.11360	3.04111	3,052.410	18.77	0.00	0	0.00
£ / R	On	23/01/2015	Any day expiry	21.72	Call	578.21020	0.57821	585.51360	0.58551	578.210	18.77	0.00	0	4,697.00

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			0.11059		0.11059		0.11038	0.11038		17.67	0.00	0	145.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	2,060.20080		0.02060	2,039.25700	0.02039		2,060.201	23.57	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	1.00080		0.00001	1.25700	0.00001		1.001	23.57	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	1,069.86910		0.01070	1,047.49870	0.01047		1,069.869	17.67	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	10.66910		0.00011	9.49870	0.00009		10.669	17.67	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	286.90340		0.00287	283.56910	0.00284		286.903	17.59	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	227.70340		0.00228	245.56910	0.00246		227.703	17.59	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.11227		0.11227	0.11207	0.11207			16.28	0.00	0	12,834.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	2,241.85810		0.02242	2,221.01210	0.02221		2,241.858	20.11	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	14.75810		0.00015	14.01210	0.00014		14.758	20.11	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	1,284.32100		0.01284	1,268.07430	0.01268		1,284.321	16.28	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	57.22100		0.00057	61.07430	0.00061		57.221	16.28	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	589.91330		0.00590	585.16420	0.00585		589.913	17.82	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	362.81330		0.00363	378.16420	0.00378		362.813	17.82	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			15.13850		15.13850	15.12050	15.12050			15.18	3,133,669.50	207	88,619.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,649.96670		2.64997	2,631.91930	2.63192		2,649.967	22.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	1.46670		0.00147	1.41930	0.00142		1.467	22.31	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,639.98880		2.63999	2,621.93950	2.62194		2,639.989	22.26	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1.48880		0.00149	1.43950	0.00144		1.489	22.26	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,630.01140		2.63001	2,611.96000	2.61196		2,630.011	22.21	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	1.51140		0.00151	1.46000	0.00146		1.511	22.21	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,490.36780		2.49037	2,472.28280	2.47228		2,490.368	21.54	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1.86780		0.00187	1.78280	0.00178		1.868	21.54	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2.54290		0.00254	2.38790	0.00239		2.543	20.58	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,291.04290		2.29104	2,272.88790	2.27289		2,291.043	20.58	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	221.33430		0.22133	227.33190	0.22733		221.334	15.69	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	432.83430		0.43283	456.83190	0.45683		432.834	15.69	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	128.52120		0.12852	135.20120	0.13520		128.521	16.58	0.00	0	7,700.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	690.02120		0.69002	714.70120	0.71470		690.021	16.58	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.36200		15.36200	15.34520	15.34520			15.33	2,073,870.00	135	21,893.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,639.77500		1.63977	1,626.27130	1.62627		1,639.775	14.85	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	67.77500		0.06777	71.07130	0.07107		67.775	14.85	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,630.52530		1.63053	1,617.09890	1.61710		1,630.525	14.82	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	68.52530		0.06853	71.89890	0.07190		68.525	14.82	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,621.66540		1.62167	1,608.30450	1.60830		1,621.665	14.82	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	69.66540		0.06967	73.10450	0.07310		69.665	14.82	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,586.38410		1.58638	1,573.29330	1.57329		1,586.384	14.80	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	74.38410		0.07438	78.09330	0.07809		74.384	14.80	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,330.52650		1.33053	1,319.85360	1.31985		1,330.526	14.69	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	118.52650		0.11853	124.65360	0.12465		118.526	14.69	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	1,131.07210		1.13107	1,122.92260	1.12292		1,131.072	14.60	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	169.07210		0.16907	177.72260	0.17772		169.072	14.60	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	822.65080		0.82265	820.56750	0.82057		822.651	14.79	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	310.65080		0.31065	325.36750	0.32537		310.651	14.79	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	268.91250		0.26891	277.40170	0.27740		268.913	17.27	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,256.91250		1.25691	1,282.20170	1.28220		1,256.913	17.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	259.65170		0.25965	268.12250	0.26812		259.652	17.37	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,297.65170		1.29765	1,322.92250	1.32292		1,297.652	17.37	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.62520		15.62520	15.61400	15.61400			15.41	0.00	0	3,270.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,499.83420		1.49983	1,493.62080	1.49362		1,499.834	14.39	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	214.63420		0.21463	219.62080	0.21962		214.634	14.39	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,492.22640		1.49223	1,486.10960	1.48611		1,492.226	14.39	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	217.02640		0.21703	222.10960	0.22211		217.026	14.39	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	219.44120		0.21944	224.61830	0.22462		219.441	14.39	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,484.64120		1.48464	1,478.61830	1.47862		1,484.641	14.39	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.89900		15.89900	15.89070	15.89070			15.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,334.28570		2.33429	2,329.57480	2.32957		2,334.286	14.34	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	125.28570		0.12529	128.87480	0.12887		125.286	14.34	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,325.66350		2.32566	2,320.95470	2.32095		2,325.664	14.33	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	126.66350		0.12666	130.25470	0.13025		126.664	14.33	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,317.05600		2.31706	2,312.34920	2.31235		2,317.056	14.33	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	128.05600		0.12806	131.64920	0.13165		128.056	14.33	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.18590		16.18590	16.17800	16.17800			15.89	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,697.24290		1.69724	1,699.53030	1.69953		1,697.243	14.52	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	451.34290		0.45134	461.53030	0.46153		451.343	14.52	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	454.97940		0.45498	465.26950	0.46527		454.979	14.52	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,690.87940		1.69088	1,693.26950	1.69327		1,690.879	14.52	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,684.53360		1.68453	1,687.02670	1.68703		1,684.534	14.53	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	458.63360		0.45863	469.02670	0.46903		458.634	14.53	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			402.06900		402.06900	401.09700	401.09700				0.00	0	0.00
AL37	On 08/05/2014	Index Future			407.80400		407.80400	406.82200	406.82200				0.00	0	0.00
AL37	On 07/08/2014	Index Future			414.01100		414.01100	413.01800	413.01800				0.00	0	0.00
AL7T	On 06/02/2014	Index Future			470.84600		470.84600	469.15900	469.15900				0.00	0	0.00
AL7T	On 08/05/2014	Index Future			477.56200		477.56200	475.85600	475.85600				0.00	0	1.00
AL7T	On 07/08/2014	Index Future			484.83100		484.83100	483.10300	483.10300				0.00	0	0.00
ALBI	On 06/02/2014	Index Future			427.82000		427.82000	426.36900	426.36900				1,642,828,800.00	384	166.00
ALBI	On 08/05/2014	Index Future			433.92200		433.92200	432.45500	432.45500				1,753,044,880.00	404	764.00
ALBI	On 07/08/2014	Index Future			440.52600		440.52600	439.04100	439.04100				0.00	0	0.00
ALBI	On 06/11/2014	Index Future			447.50300		447.50300	445.99000	445.99000				0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.95480		9.95480	9.94530	9.94530			11.75	0.00	0	8,869.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	483.65530		0.48366	471.91430	0.47191		483.655	11.56	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	18.85530		0.01886	16.61430	0.01661		18.855	11.56	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	474.79990		0.47480	463.09170	0.46309		474.800	11.57	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	19.99990		0.02000	17.79170	0.01779		20.000	11.57	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	465.99950		0.46600	454.33240	0.45433		465.999	11.57	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	21.19950		0.02120	19.03240	0.01903		21.199	11.57	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			10.04120		10.04120	10.03330	10.03330			11.95	0.00	0	2,660.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	877.06980		0.87707	870.44400	0.87044		877.070	12.00	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	35.86980		0.03587	37.14400	0.03714		35.870	12.00	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	480.02260		0.48002	475.40220	0.47540		480.023	11.86	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	138.82260		0.13882	142.10220	0.14210		138.823	11.86	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	362.47560		0.36248	358.69530	0.35870		362.476	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	211.27560		0.21128	215.39530	0.21540		211.276	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	356.85030		0.35685	353.11270	0.35311		356.850	11.92	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	215.65030		0.21565	219.81270	0.21981		215.650	11.92	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	351.27940		0.35128	347.58660	0.34759		351.279	11.92	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	220.07940		0.22008	224.28660	0.22429		220.079	11.92	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	90.17420		0.09017	90.19900	0.09020		90.174	12.91	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	748.97420		0.74897	756.89900	0.75690		748.974	12.91	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.14750		10.14750	10.14210	10.14210			12.09	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	748.77320		0.74877	745.22280	0.74522		748.773	12.02	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	141.27320		0.14127	143.12280	0.14312		141.273	12.02	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	143.90920		0.14391	145.76650	0.14577		143.909	12.02	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	741.40920		0.74141	737.86650	0.73787		741.409	12.02	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	734.08370		0.73408	730.54590	0.73055		734.084	12.02	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	146.58370		0.14658	148.44590	0.14845		146.584	12.02	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
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.26060		10.26060		10.25730	10.25730		12.24	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	858.66160		0.85866	856.48010	0.85648	858.662		12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	188.06160		0.18806	189.18010	0.18918	188.062		12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	851.41660		0.85142	849.25210	0.84925	851.417		12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	190.81660		0.19082	191.95210	0.19195	190.817		12.21	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	844.20450		0.84420	842.05390	0.84205	844.204		12.20	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	193.60450		0.19360	194.75390	0.19475	193.605		12.20	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.07420		10.07420	10.09190	10.09190			17.32	0.00	0	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	299.59470		0.29959	317.46220	0.31746	299.595		17.12	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	165.39470		0.16539	165.56220	0.16556	165.395		17.12	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	293.96670		0.29397	311.76030	0.31176	293.967		17.13	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	169.76670		0.16977	169.86030	0.16986	169.767		17.13	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	288.40840		0.28841	306.12820	0.30613	288.408		17.14	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	174.20840		0.17421	174.22820	0.17423	174.208		17.14	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.20100		10.20100	10.21980	10.21980			15.31	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	560.27720		0.56028	570.19320	0.57019	560.277		14.82	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	199.27720		0.19928	190.39320	0.19039	199.277		14.82	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	554.16490		0.55416	563.99640	0.56400	554.165		14.83	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	203.16490		0.20316	194.19640	0.19420	203.165		14.83	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	548.10120		0.54810	557.84630	0.55785	548.101		14.84	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	207.10120		0.20710	198.04630	0.19805	207.101		14.84	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			434.93460		434.93460	-444.35930	-444.35930				0.00	0	2,283.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,042.13310		1,042.13310	1,027.41680	1,027.41680				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,127.21000		1,127.21000	1,111.27920	1,111.27920				0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			139.95430		139.95430	141.07660	141.07660				0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			656.28050		656.28050	650.90060	650.90060				0.00	0	4,478.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			1,015.12160		1,015.12160	1,001.86670	1,001.86670				0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			117.23340		117.23340	111.23330	111.23330				0.00	0	5,000.00
CF CANDO CAFN	On 17/02/2014	Can-Do Future			40.77470		40.77470	55.59560	55.59560				0.00	0	2,500.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.38780		12.38780	12.37150	12.37150			15.58	0.00	0	489.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	1,114.86830		1.11487	1,098.82640	1.09883	1,114.868		17.78	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	17.06830		0.01707	17.32640	0.01733	17.068		17.78	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	1,105.21320		1.10521	1,089.26160	1.08926	1,105.213		17.72	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	17.41320		0.01741	17.76160	0.01776	17.413		17.72	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	1,095.56580		1.09557	1,079.70750	1.07971	1,095.566		17.66	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	17.76580		0.01777	18.20750	0.01821	17.766		17.66	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.57980		12.57980	12.56510	12.56510			15.65	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	1,080.13530		1.08014	1,074.47380	1.07447	1,080.135		14.29	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	90.33530		0.09034	99.37380	0.09937	90.335		14.29	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	1,072.16040		1.07216	1,066.51190	1.06651	1,072.160		14.30	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	92.36040		0.09236	101.41190	0.10141	92.360		14.30	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	1,064.21720		1.06422	1,058.57990	1.05858	1,064.217		14.32	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	94.41720		0.09442	103.47990	0.10348	94.417		14.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future			1.85570		1.85570		1.85450	1.85450		15.77	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,671.89460		0.16719	1,660.02640	0.16600		1,671.895	16.06	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	14.89460		0.00149	15.02640	0.00150		14.895	16.06	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,575.84750		0.15758	1,564.45480	0.15645		1,575.848	15.94	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	18.84750		0.00188	19.45480	0.00195		18.848	15.94	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,480.71390		0.14807	1,469.96590	0.14700		1,480.714	15.82	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	23.71390		0.00237	24.96590	0.00250		23.714	15.82	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.87790		1.87790	1.87670	1.87670			16.23	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,975.27600		0.19753	1,961.94180	0.19619		1,975.276	15.24	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	96.27600		0.00963	94.94180	0.00949		96.276	15.24	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,887.25540		0.18873	1,873.84990	0.18738		1,887.255	15.17	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	108.25540		0.01083	106.84990	0.01068		108.255	15.17	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,802.61610		0.18026	1,789.18950	0.17892		1,802.616	15.17	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	123.61610		0.01236	122.18950	0.01222		123.616	15.17	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			111.24706		111.24706	111.26332	111.26332				0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	257.06000		0.25706	273.32000	0.27332		257.060	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	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	247.06000		0.24706	263.32000	0.26332		247.060	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	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	237.06000		0.23706	253.32000	0.25332		237.060	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	0.00
EL28	On 08/05/2014	Bond Future			111.42698		111.42698	111.44533	111.44533				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	0.00
EL28	On 08/05/2014	Bond Future	113.99	Put	2,563.02000		2.56302	2,544.67000	2.54467		2,563.020	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	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	2,573.02000		2.57302	2,554.67000	2.55467		2,573.020	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	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put	2,583.02000		2.58302	2,564.67000	2.56467		2,583.020	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
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.85631		82.79828	9.90531	82.44538				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	2,337.89000		2.33789	2,690.79000	2.69079		2,337.890	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	2,262.36000		2.26236	2,615.26000	2.61526		2,262.360	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	2,186.94000		2.18694	2,539.84000	2.53984		2,186.940	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.96828		80.19461	10.01872	79.83802				0.00	0	6,292.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	3,131.60000		3.13160	3,488.19000	3.48819		3,131.600	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	3,056.31000		3.05631	3,412.90000	3.41290		3,056.310	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	2,981.12000		2.98112	3,337.71000	3.33771		2,981.120	0.00	0.00	0	0.00
ES33	On 07/08/2014	Bond Future			10.07243		81.30701	10.12432	80.94643				0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	469.03000		0.46903	108.45000	0.10845		469.030	0.00	0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Put	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Call	538.07000		0.53807	177.49000	0.17749		538.070	0.00	0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Call	607.02000		0.60702	246.44000	0.24644		607.020	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 07/08/2014	Bond Future	10.16	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.17547		78.81135		10.22915	78.44463			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	779.18000		0.77918		412.46000	0.41246	779.180		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Call	846.64000		0.84664		479.92000	0.47992	846.640		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	914.00000		0.91400		547.28000	0.54728	914.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			426.96700		426.96700		425.53900	425.53900			708,765,220.00	166	68.00
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	130,230.00000		13.02300		144,510.00000	14.45100	130,230.000		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	130,330.00000		13.03300		144,610.00000	14.46100	130,330.000		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	130,430.00000		13.04300		144,710.00000	14.47100	130,430.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			433.05700		433.05700		431.61300	431.61300			355,106,740.00	82	288.00
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	89,330.00000		8.93300		103,770.00000	10.37700	89,330.000		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	89,430.00000		8.94300		103,870.00000	10.38700	89,430.000		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	89,530.00000		8.95300		103,970.00000	10.39700	89,530.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			439.64800		439.64800		438.18600	438.18600			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	203,420.00000		20.34200		118,040.00000	21.80400	203,420.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	203,520.00000		20.35200		118,140.00000	21.81400	203,520.000		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	203,620.00000		20.36200		118,240.00000	21.82400	203,620.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI			446.61100		446.61100		445.12200	445.12200			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Put	23,790.00000		2.37900		38,680.00000	3.86800	23,790.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	23,890.00000		2.38900		38,780.00000	3.87800	23,890.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Put	23,990.00000		2.39900		38,880.00000	3.88800	23,990.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future			105.64302		105.64302		105.55762	105.55762			0.00	0	0.00
I2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	110.99	Put	5,346.98000		5.34698		5,432.38000	5.43238	5,346.980		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.00	Put	5,356.98000		5.35698		5,442.38000	5.44238	5,356.980		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.01	Put	5,366.98000		5.36698		5,452.38000	5.45238	5,366.980		0.00	0	0.00
I2025	On 08/05/2014	Bond Future			107.16313		107.16313		107.07811	107.07811			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Put	3,826.87000		3.82687		3,911.89000	3.91189	3,826.870		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Put	3,836.87000		3.83687		3,921.89000	3.92189	3,836.870		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Put	3,846.87000		3.84687		3,931.89000	3.93189	3,846.870		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 06/02/2014	Bond Future			103.71544		103.71544		103.73116	103.73116			2,489,170.56	24	6.00
I2038	On 06/02/2014	Bond Future	106.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	106.99	Put	3,274.56000		3.27456	3,258.84000	3.25884	3,274.560	3,274.560		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.00	Put	3,284.56000		3.28456	3,268.84000	3.26884	3,284.560	3,284.560		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.01	Put	3,294.56000		3.29456	3,278.84000	3.27884	3,294.560	3,294.560		0.00	0	0.00
I2038	On 08/05/2014	Bond Future			105.20792		105.20792		105.22535	105.22535			2,524,990.08	24	57.00
I2038	On 08/05/2014	Bond Future	108.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	108.99	Put	3,782.08000		3.78208	3,764.65000	3.76465	3,782.080	3,782.080		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Put	3,792.08000		3.79208	3,774.65000	3.77465	3,792.080	3,792.080		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Put	3,802.08000		3.80208	3,784.65000	3.78465	3,802.080	3,802.080		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			107.68977		107.68977		107.70545	107.70545			37,691,419.50	350	350.00
I2050	On 06/02/2014	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	109.99	Put	2,300.23000		2.30023	2,284.55000	2.28455	2,300.230	2,300.230		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.00	Put	2,310.23000		2.31023	2,294.55000	2.29455	2,310.230	2,310.230		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.01	Put	2,320.23000		2.32023	2,304.55000	2.30455	2,320.230	2,320.230		0.00	0	0.00
I2050	On 08/05/2014	Bond Future			109.23924		109.23924		109.25702	109.25702			38,233,734.00	350	472.00
I2050	On 08/05/2014	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.99	Put	5,750.76000		5.75076	5,732.98000	5.73298	5,750.760	5,750.760		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Put	5,760.76000		5.76076	5,742.98000	5.74298	5,760.760	5,760.760		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Put	5,770.76000		5.77076	5,752.98000	5.75298	5,770.760	5,770.760		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			193.45200		193.45200		193.31800	193.31800			56,101,080.00	29	34.00
IGOV	On 08/05/2014	Index Future			196.23600		196.23600		196.10200	196.10200			56,908,440.00	29	1,249.00
IGOV	On 07/08/2014	Index Future			199.24600		199.24600		199.11200	199.11200			0.00	0	106.00
IGOV	On 06/11/2014	Index Future			202.42500		202.42500		202.28700	202.28700			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			521.35000		521.35000		520.57800	520.57800			0.00	0	0.00
ILBI	On 08/05/2014	Index Future			529.05300		529.05300		528.26900	528.26900			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			537.08200		537.08200		536.28700	536.28700			0.00	0	210.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.70000		94.30000		5.70000	94.30000			94,297,500.00	4,000	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.77000		94.23000		5.80000	94.20000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			6.07000		93.93000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.14000		93.86000		6.23000	93.77000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.51000		93.49000		6.65000	93.35000			0.00	0	3,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			6.59000		93.41000		6.75000	93.25000			23,355,000.00	1,000	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			7.07000		92.93000		7.20000	92.80000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.50000		92.50000		7.59000	92.41000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.79000		92.21000		7.84000	92.16000			0.00	0	2,000.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.97000		92.03000		7.99000	92.01000			23,011,250.00	1,000	4,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			8.10000		91.90000		8.11000	91.89000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			8.22000		91.78000		8.22000	91.78000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R													
NZ\$ / R	On 17/03/2014	Foreign Exchange Future		9.16910	9.16910		9.13340	9.13340		10.97	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	1,029.89210	1.02989	994.33850	0.99434	1,029.892	14.32	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.79210	0.00079	0.93850	0.00094	0.792	14.32	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	1,019.93590	1.01994	984.39180	0.98439	1,019.936	14.28	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	0.83590	0.00084	0.99180	0.00099	0.836	14.28	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	1,009.98210	1.00998	974.44810	0.97445	1,009.982	14.23	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	0.88210	0.00088	1.04810	0.00105	0.882	14.23	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.25240	9.25240	9.21830	9.21830		11.96	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	841.38550	0.84139	809.42700	0.80943	841.386	12.00	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	28.98550	0.02899	31.12700	0.03113	28.986	12.00	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	832.34610	0.83235	800.45290	0.80045	832.346	11.99	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	29.94610	0.02995	32.15290	0.03215	29.946	11.99	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	823.33230	0.82333	791.50700	0.79151	823.332	11.98	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	30.93230	0.03093	33.20700	0.03321	30.932	11.98	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future		1.35180	1.35180		1.35090	1.35090			0.00	0	625.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future		1.35190	1.35190		1.35110	1.35110			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future		9.09590	9.09590	0.10992	9.11420	9.11420		17.49	0.00	0	2,250.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	105.63280	0.01056	95.67170	0.00957	105.633	17.69	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	9,546.63280	0.95466	9,353.67170	0.93537	9,546.633	17.69	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	103.46260	0.01035	93.74820	0.00937	103.463	17.75	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	9,644.46260	0.96445	9,451.74820	0.94517	9,644.463	17.75	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	101.35080	0.01014	91.87760	0.00919	101.351	17.82	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	9,742.35080	0.97424	9,549.87760	0.95499	9,742.351	17.82	0.00	0	0.00
R157	On 06/02/2014	Bond Future		7.10803	114.98263		7.13730	114.93658		2.48	2,856,283,511.83	24,841	12,246.00
R157	On 06/02/2014	Bond Future	5.64	Call	0.00000	0.00000	0.00000	0.00000	0.000	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,344.12000	2.34412	2,390.17000	2.39017	2,344.120	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	0.00000	0.00000	0.00000	0.00000	0.000	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,327.92000	2.32792	2,373.97000	2.37397	2,327.920	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	0.00000	0.00000	0.00000	0.00000	0.000	2.40	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,311.73000	2.31173	2,357.78000	2.35778	2,311.730	2.40	0.00	0	0.00
R157	On 08/05/2014	Bond Future		7.38013	109.81032		7.41402	109.76544		2.42	2,704,188,940.32	24,626	20,177.00
R157	On 08/05/2014	Bond Future	5.19	Call	5.52000	0.00552	3.56000	0.00356	5.520	2.35	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,962.76000	2.96276	3,005.68000	3.00568	2,962.760	2.35	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	5.69000	0.00569	3.68000	0.00368	5.690	2.35	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,949.17000	2.94917	2,992.04000	2.99204	2,949.170	2.35	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	5.86000	0.00586	3.80000	0.00380	5.860	2.35	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,935.58000	2.93558	2,978.40000	2.97840	2,935.580	2.35	0.00	0	0.00
R157	On 07/08/2014	Bond Future		7.67051	111.48250		7.71090	111.43901		2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	264.94000	0.26494	242.04000	0.24204	264.940	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,274.38000	1.27438	1,294.97000	1.29497	1,274.380	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,266.37000	1.26637	1,286.81000	1.28681	1,266.370	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	267.85000	0.26785	244.80000	0.24480	267.850	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	271.04000	0.27104	247.58000	0.24758	271.040	2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,258.64000	1.25864	1,278.67000	1.27867	1,258.640	2.05	0.00	0	0.00
R157	On 06/11/2014	Bond Future		8.07235	106.43390		8.12615	106.38924		1.87	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	161.37000	0.16137	145.04000	0.14504	161.370	1.83	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,743.46000	1.74346	1,771.79000	1.77179	1,743.460	1.83	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	162.86000	0.16286	146.43000	0.14643	162.860	1.83	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,736.44000	1.73644	1,764.67000	1.76467	1,736.440	1.83	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	164.35000	0.16435	147.82000	0.14782	164.350	1.83	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,729.43000	1.72943	1,757.56000	1.75756	1,729.430	1.83	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

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/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			8.71114		115.15158		8.78467	114.53839		14.45	1,168,788,537.00	10,150	13,763.00
R186	On 06/02/2014	Bond Future	7.74	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	8,555.19000		8.55519		9,168.38000	9.16838	8,555.190	14.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	8,462.59000		8.46259		9,075.78000	9.07578	8,462.590	14.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	0.00000		0.00000		0.00000	0.00000	0.000	14.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	8,370.08000		8.37008		8,983.27000	8.98327	8,370.080	14.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Call	533.19000		0.53319		355.62000	0.35562	533.190	14.45	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	208.54000		0.20854		644.16000	0.64416	208.540	14.45	0.00	0	250.00
R186	On 08/05/2014	Bond Future			8.81306		116.79413		8.88913	116.17398		15.22	1,185,460,419.50	10,150	51,116.00
R186	On 08/05/2014	Bond Future	7.09	Call	185.90000		0.18590		138.15000	0.13815	185.900	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	15,615.28000		15.61528		16,187.68000	16.18768	15,615.280	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	190.30000		0.19030		141.62000	0.14162	190.300	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	15,521.94000		15.52194		16,093.41000	16.09341	15,521.940	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	194.80000		0.19480		145.18000	0.14518	194.800	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	15,428.81000		15.42881		15,999.34000	15.99934	15,428.810	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	453.99000		0.45399		356.40000	0.35640	453.990	14.87	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	11,958.55000		11.95855		12,481.11000	12.48111	11,958.550	14.87	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,685.70000		1.68570		1,456.81000	1.45681	1,685.700	14.95	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	6,429.18000		6.42918		6,820.44000	6.82044	6,429.180	14.95	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,405.30000		2.40530		2,119.51000	2.11951	2,405.300	15.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	5,008.85000		5.00885		5,343.21000	5.34321	5,008.850	15.04	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,293.42000		3.29342		2,948.44000	2.94844	3,293.420	15.13	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.75	Put	3,811.18000		3.81118		4,086.35000	4.08635	3,811.180	15.13	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Call	4,345.62000		4.34562		3,951.42000	3.95142	4,345.620	15.22	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,830.17000		2.83017		3,056.12000	3.05612	2,830.170	15.22	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	5,554.31000		5.55431		5,107.17000	5.10717	5,554.310	15.34	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	2,056.74000		2.05674		2,229.75000	2.22975	2,056.740	15.34	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	9.75	Call	8,331.06000		8.33106		7,798.52000	7.79852	8,331.060	15.60	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.75	Put	1,016.63000		1.01663		1,104.24000	1.10424	1,016.630	15.60	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.90499		113.27715		8.98364	112.64964		14.63	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	2,586.61000		2.58661		2,290.85000	2.29085	2,586.610	14.36	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	7,668.39000		7.66839		8,000.14000	8.00014	7,668.390	14.36	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,614.72000		2.61472		2,317.04000	2.31704	2,614.720	14.37	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	7,611.32000		7.61132		7,941.15000	7.94115	7,611.320	14.37	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,643.03000		2.64303		2,343.43000	2.34343	2,643.030	14.37	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	7,554.53000		7.55453		7,882.44000	7.88244	7,554.530	14.37	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	4,607.76000		4.60776		4,820.10000	4.82010	4,607.760	14.60	0.00	0	840.00
R186	On 07/08/2014	Bond Future	8.92	Call	4,727.90000		4.72790		4,312.73000	4.31273	4,727.900	14.60	0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.99192		115.07308		9.07360	114.43511		13.88	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	2,756.05000		2.75605		2,465.16000	2.46516	2,756.050	13.58	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	9,727.27000		9.72727		10,074.35000	10.07435	9,727.270	13.58	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	2,782.17000		2.78217		2,488.21000	2.48821	2,782.170	13.58	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	9,668.08000		9.66808		10,012.09000	10.01209	9,668.080	13.58	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	2,808.44000		2.80844		2,511.42000	2.51142	2,808.440	13.59	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	9,609.13000		9.60913		9,950.08000	9.95008	9,609.130	13.59	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	6,238.72000		6.23872		5,758.25000	5.75825	6,238.720	13.97	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,854.38000		4.85438		5,011.88000	5.01188	4,854.380	13.97	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/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			265.95396		265.95396		266.00058	266.00058			0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	Bond Future	279.99	Put	14,036.04000		14.03604	13,989.42000	13.98942	14,036.040	14,036.040		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	14,046.04000		14.04604	13,999.42000	13.99942	14,046.040	14,046.040		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	14,056.04000		14.05604	14,009.42000	14.00942	14,056.040	14,056.040		0.00	0	0.00
R197	On 08/05/2014	Bond Future			269.78065		269.78065		269.83218	269.83218			0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	19,790.65000		19.79065	19,842.18000	19.84218	19,790.650	19,790.650		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	19,780.65000		19.78065	19,832.18000	19.83218	19,780.650	19,780.650		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	19,770.65000		19.77065	19,822.18000	19.82218	19,770.650	19,770.650		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 06/02/2014	Bond Future			6.30236		103.24781		6.29422	103.25463		1.34	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	895.63000		0.89563	888.81000	0.88881	895.630	895.630		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	887.14000		0.88714	880.32000	0.88032	887.140	887.140		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	878.65000		0.87865	871.83000	0.87183	878.650	878.650		0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.53987		104.72054		6.52547	104.72911		1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	7.52000		0.00752	4.88000	0.00488	7.520	7.520		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,088.17000		1.08817	1,076.96000	1.07696	1,088.170	1,088.170		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	7.72000		0.00772	5.02000	0.00502	7.720	7.720		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,082.31000		1.08231	1,071.04000	1.07104	1,082.310	1,082.310		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	7.93000		0.00793	5.18000	0.00518	7.930	7.930		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,076.46000		1.07646	1,065.14000	1.06514	1,076.460	1,076.460		0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.76116		101.90224		6.73159	101.91280		0.83	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	58.73000		0.05873	55.33000	0.05533	58.730	58.730		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	586.75000		0.58675	572.79000	0.57279	586.750	586.750		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	59.39000		0.05939	55.98000	0.05598	59.390	59.390		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	60.06000		0.06006	56.64000	0.05664	60.060	60.060		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	580.87000		0.58087	566.89000	0.56689	580.870	580.870		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			202.87464		202.87464		202.90717	202.90717		11.62	4,868,991.36	24	826.00
R202	On 06/02/2014	Bond Future	208.99	Call	0.00000		0.00000		0.23000	0.00023	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	208.99	Put	6,115.36000		6.11536	6,083.06000	6.08306	6,115.360	6,115.360		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Call	0.00000		0.00000		0.22000	0.00022	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.00	Put	6,125.36000		6.12536	6,093.05000	6.09305	6,125.360	6,125.360		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Call	0.00000		0.00000		0.22000	0.00022	0.000		0.00	0	0.00
R202	On 06/02/2014	Bond Future	209.01	Put	6,135.36000		6.13536	6,103.05000	6.10305	6,135.360	6,135.360		0.00	0	0.00
R202	On 08/05/2014	Bond Future			205.79369		205.79369		205.82998	205.82998			10,907,065.57	53	44,668.00
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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 08/05/2014	Bond Future	214.99	Put	9,196.31000	9.19631	9.19631	9,160.02000	9.16002	9,196.310	0.00	0.00	0	0.00	
R202	On 08/05/2014	Bond Future	215.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R202	On 08/05/2014	Bond Future	215.00	Put	9,206.31000	9.20631	9.20631	9,170.02000	9.17002	9,206.310	0.00	0.00	0	0.00	
R202	On 08/05/2014	Bond Future	215.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R202	On 08/05/2014	Bond Future	215.01	Put	9,216.31000	9.21631	9.21631	9,180.02000	9.18002	9,216.310	0.00	0.00	0	0.00	
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R2023	On 06/02/2014	Bond Future			8.53130	98.64695	98.64695	8.60533	98.20252			11.75	24,661,737.50	250	8,221.00
R2023	On 06/02/2014	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	11.54	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.84	Put	4,282.26000	4.28226	4.28226	4,726.69000	4.72669	4,282.260	0.00	11.54	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	11.54	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.85	Put	4,218.58000	4.21858	4.21858	4,663.01000	4.66301	4,218.580	0.00	11.54	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	11.55	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.86	Put	4,154.94000	4.15494	4.15494	4,599.37000	4.59937	4,154.940	0.00	11.55	0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.63958	96.13409	96.13409	8.71641	95.68487			12.89	24,033,522.50	250	12,886.00
R2023	On 08/05/2014	Bond Future	7.59	Call	501.56000	0.50156	0.50156	408.11000	0.40811	501.560	0.00	12.60	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put	6,922.12000	6.92212	6.92212	7,277.89000	7.27789	6,922.120	0.00	12.60	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call	510.94000	0.51094	0.51094	416.18000	0.41618	510.940	0.00	12.60	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put	6,867.75000	6.86775	6.86775	7,222.21000	7.22221	6,867.750	0.00	12.60	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Call	520.46000	0.52046	0.52046	424.38000	0.42438	520.460	0.00	12.60	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put	6,813.57000	6.81357	6.81357	7,166.71000	7.16671	6,813.570	0.00	12.60	0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.73872	97.48415	97.48415	8.81850	97.02939			12.40	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call	2,748.27000	2.74827	2.74827	2,413.94000	2.41394	2,748.270	0.00	12.33	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put	4,184.29000	4.18429	4.18429	4,304.72000	4.30472	4,184.290	0.00	12.33	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put	4,151.18000	4.15118	4.15118	4,270.22000	4.27022	4,151.180	0.00	12.33	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call	2,773.43000	2.77343	2.77343	2,437.71000	2.43771	2,773.430	0.00	12.33	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call	2,798.73000	2.79873	2.79873	2,461.63000	2.46163	2,798.730	0.00	12.33	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put	4,118.25000	4.11825	4.11825	4,235.91000	4.23591	4,118.250	0.00	12.33	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.83696	95.10776	95.10776	8.92027	94.64534			12.23	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Call	3,353.99000	3.35399	3.35399	3,000.59000	3.00059	3,353.990	0.00	12.12	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put	4,742.07000	4.74207	4.74207	4,851.09000	4.85109	4,742.070	0.00	12.12	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call	3,379.10000	3.37910	3.37910	3,024.56000	3.02456	3,379.100	0.00	12.12	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put	4,710.47000	4.71047	4.71047	4,818.35000	4.81835	4,710.470	0.00	12.12	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call	3,404.33000	3.40433	3.40433	3,048.65000	3.04865	3,404.330	0.00	12.12	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put	4,679.03000	4.67903	4.67903	4,785.77000	4.78577	4,679.030	0.00	12.12	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R203	On 06/02/2014	Bond Future			7.77700	104.84088	104.84088	7.83821	104.65082			5.43	0.00	0	606.00
R203	On 06/02/2014	Bond Future	5.95	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	5.30	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,880.35000	5.88035	5.88035	6,070.41000	6.07041	5,880.350	0.00	5.30	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	0.000	0.00	5.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	5,249.65000	5.24965	5.24965	5,439.71000	5.43971	5,249.650	0.00	5.30	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	0.000	0.00	5.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	5,216.58000	5.21658	5.21658	5,406.64000	5.40664	5,216.580	0.00	5.30	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	0.000	0.00	5.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	5,183.52000	5.18352	5.18352	5,373.58000	5.37358	5,183.520	0.00	5.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	5.31	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put	2,964.93000	2.96493	2.96493	3,154.99000	3.15499	2,964.930	0.00	5.31	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.94898	102.17319	102.17319	8.01493	101.98209			5.71	548,670,030.30	5,370	16,110.00
R203	On 08/05/2014	Bond Future	5.74	Call	12.44000	0.01244	0.01244	6.72000	0.00672	12.440	0.00	5.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,679.76000	6.67976	6.67976	6,865.14000	6.86514	6,679.760	0.00	5.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	12.82000	0.01282	0.01282	6.95000	0.00695	12.820	0.00	5.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,648.76000	6.64876	6.64876	6,833.99000	6.83399	6,648.760	0.00	5.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	13.20000	0.01320	0.01320	7.18000	0.00718	13.200	0.00	5.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,617.76000	6.61776	6.61776	6,802.84000	6.80284	6,617.760	0.00	5.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	189.67000	0.18967	0.18967	139.01000	0.13901	189.670	0.00	5.59	0.00	0	29.00

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 08/05/2014	Bond Future	6.84	Put	3,471.13000		3.47113		3,611.57000	3.61157	3,471.130	5.59	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	531.32000		0.53132		434.68000	0.43468	531.320	5.64	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,139.55000		2.13955		2,234.01000	2.23401	2,139.550	5.64	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.10920		103.72877		8.18057	103.53664		5.39	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	404.02000		0.40402		307.52000	0.30752	404.020	5.27	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	3,898.42000		3.89842		3,994.05000	3.99405	3,898.420	5.27	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	691.47000		0.69147		558.69000	0.55869	691.470	5.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,929.92000		2.92992		2,989.27000	2.98927	2,929.920	5.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	699.44000		0.69944		565.84000	0.56584	699.440	5.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,910.19000		2.91019		2,968.72000	2.96872	2,910.190	5.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	707.47000		0.70747		573.06000	0.57306	707.470	5.28	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,890.54000		2.89054		2,948.26000	2.94826	2,890.540	5.28	0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.27962		101.20735		8.35832	101.01175		5.41	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	592.03000		0.59203		423.52000	0.42352	592.030	5.29	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,255.94000		4.25594		4,283.03000	4.28303	4,255.940	5.29	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	597.57000		0.59757		428.15000	0.42815	597.570	5.29	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	4,235.46000		4.23546		4,261.64000	4.26164	4,235.460	5.29	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	603.16000		0.60316		432.82000	0.43282	603.160	5.29	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,215.03000		4.21503		4,240.29000	4.24029	4,215.030	5.29	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	673.26000		0.67326		491.98000	0.49198	673.260	5.29	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	3,973.59000		3.97359		3,987.91000	3.98791	3,973.590	5.29	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.27103		92.97356		9.30919	92.63554			14,317,928.24	154	1,712.00
R2037	On 06/02/2014	Bond Future	9.37	Call	872.55000		0.87255		534.53000	0.53453	872.550		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	959.98000		0.95998		621.96000	0.62196	959.980		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	1,047.27000		1.04727		709.25000	0.70925	1,047.270		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.36382		94.29965		9.40301	93.95837			14,522,146.10	154	5,157.00
R2037	On 08/05/2014	Bond Future	9.37	Call	53.95000		0.05395		0.00000	0.00000	53.950		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		287.33000	0.28733	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	141.15000		0.14115		0.00000	0.00000	141.150		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		200.13000	0.20013	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	228.21000		0.22821		0.00000	0.00000	228.210		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		113.07000	0.11307	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.45053		91.47656		9.49078	91.13173			100,624,216.00	1,100	3,280.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	3,640.89000		3.64089		3,985.72000	3.98572	3,640.890		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	3,549.45000		3.54945		3,894.28000	3.89428	3,549.450		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	3,458.15000		3.45815		3,802.98000	3.80298	3,458.150		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.52823		92.80987		9.56976	92.45911			0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	1,354.00000		1.35400		1,003.24000	1.00324	1,354.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Call	1,436.62000		1.43662		1,085.86000	1.08586	1,436.620		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Call	1,519.12000		1.51912		1,168.36000	1.16836	1,519.120		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 06/02/2014	Bond Future			8.00664		101.10059		8.07173	100.84318		7.06	0.00	0	13,572.00
R204	On 06/02/2014	Bond Future	6.39	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.39	Put	6,662.39000		6.66239		6,919.80000	6.91980	6,662.390	6.86	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	6.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	6,619.54000		6.61954		6,876.95000	6.87695	6,619.540	6.86	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	6.86	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	6,576.71000		6.57671		6,834.12000	6.83412	6,576.710	6.86	0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.15530		102.54270		8.22432	102.28322		7.55	0.00	0	30,006.00
R204	On 08/05/2014	Bond Future	6.04	Call	24.09000		0.02409		14.39000	0.01439	24.090	7.37	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,395.26000		8.39526		8,645.04000	8.64504	8,395.260	7.37	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	24.77000		0.02477		14.84000	0.01484	24.770	7.37	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,354.39000		8.35439		8,603.94000	8.60394	8,354.390	7.37	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	25.47000		0.02547		15.30000	0.01530	25.470	7.37	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,313.55000		8.31355		8,562.86000	8.56286	8,313.550	7.37	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.29220		100.06942		8.36550	99.80782		7.50	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	903.48000		0.90348		791.12000	0.79112	903.480	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,008.04000		4.00804		4,157.28000	4.15728	4,008.040	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	913.51000		0.91351		800.37000	0.80037	913.510	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,980.96000		3.98096		4,129.42000	4.12942	3,980.960	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	923.62000		0.92362		809.70000	0.80970	923.620	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,953.97000		3.95397		4,101.65000	4.10165	3,953.970	7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	1,303.80000		1.30380		1,164.16000	1.16416	1,303.800	7.37	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,155.65000		3.15565		3,277.61000	3.27761	3,155.650	7.37	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.42648		101.65573		8.50526	101.38954		7.28	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	793.97000		0.79397		736.21000	0.73621	793.970	7.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	5,806.34000		5.80634		6,014.77000	6.01477	5,806.340	7.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	801.47000		0.80147		743.29000	0.74329	801.470	7.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	5,777.89000		5.77789		5,985.90000	5.98590	5,777.890	7.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	809.04000		0.80904		750.42000	0.75042	809.040	7.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	5,749.51000		5.74951		5,957.08000	5.95708	5,749.510	7.10	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,867.48000		1.86748		1,741.97000	1.74197	1,867.480	7.19	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	3,358.46000		3.35846		3,499.14000	3.49914	3,358.460	7.19	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			9.36603		97.66971		9.39916	97.35170			263,415,207.87	2,697	7,681.00
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
R2048	On 06/02/2014	Bond Future	9.09	Put	2,727.02000		2.72702		3,045.03000	3.04503	2,727.020		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	2,625.75000		2.62575		2,943.76000	2.94376	2,625.750		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	2,524.67000		2.52467		2,842.68000	2.84268	2,524.670		0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.45185		94.63715		9.48586	94.31606			255,236,393.55	2,697	13,650.00
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	4,052.76000		4.05276		4,373.85000	4.37385	4,052.760		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	3,950.63000		3.95063		4,271.72000	4.27172	3,950.630		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	3,848.69000		3.84869		4,169.78000	4.16978	3,848.690		0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.53122		95.95633		9.56609	95.63218			0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	1,004.45000		1.00445		680.30000	0.68030	1,004.450		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Call	1,095.80000		1.09580		771.65000	0.77165	1,095.800		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	1,186.98000		1.18698		862.83000	0.86283	1,186.980		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 07/08/2014	Bond Future	9.66	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.60870	93.05091	9.64470	92.72120			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	1,012.47000	1.01247	682.76000	0.68276	1,012.470		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Call	1,102.45000	1.10245	772.74000	0.77274	1,102.450		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	1,192.26000	1.19226	862.55000	0.86255	1,192.260		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.25654	95.88863	8.32633	95.57653		8.81	0.00	0	9,766.00
R207	On 06/02/2014	Bond Future	6.64	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	7,593.10000	7.59310	7,905.20000	7.90520	7,593.100	8.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	7,543.90000	7.54390	7,856.00000	7.85600	7,543.900	8.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	7,494.74000	7.49474	7,806.84000	7.80684	7,494.740	8.57	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.39600	97.25635	8.46934	96.94138		9.24	0.00	0	18,448.00
R207	On 08/05/2014	Bond Future	6.19	Call	23.97000	0.02397	15.28000	0.01528	23.970	9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,125.75000	10.12575	10,432.03000	10.43203	10,125.750	9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	24.65000	0.02465	15.75000	0.01575	24.650	9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,077.77000	10.07777	10,383.84000	10.38384	10,077.770	9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	25.35000	0.02535	16.23000	0.01623	25.350	9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	10,029.83000	10.02983	10,335.68000	10.33568	10,029.830	9.03	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.52513	95.09502	8.60233	94.77695		9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	1,100.74000	1.10074	946.36000	0.94636	1,100.740	9.05	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,626.80000	4.62680	4,790.49000	4.79049	4,626.800	9.05	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	1,113.09000	1.11309	957.23000	0.95723	1,113.090	9.05	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,595.99000	4.59599	4,758.20000	4.75820	4,595.990	9.05	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	1,125.53000	1.12553	968.20000	0.96820	1,125.530	9.05	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,565.29000	4.56529	4,726.03000	4.72603	4,565.290	9.05	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.64495	96.60265	8.72682	96.27912		9.11	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	1,098.62000	1.09862	983.66000	0.98366	1,098.620	8.91	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	6,443.57000	6.44357	6,652.14000	6.65214	6,443.570	8.91	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	1,108.43000	1.10843	992.78000	0.99278	1,108.430	8.91	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	6,411.04000	6.41104	6,618.92000	6.61892	6,411.040	8.91	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	1,118.30000	1.11830	1,001.97000	1.00197	1,118.300	8.91	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	6,378.59000	6.37859	6,585.79000	6.58579	6,378.590	8.91	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			8.38139	93.84460	8.44068	93.54861		9.50	0.00	0	4,390.00
R208	On 06/02/2014	Bond Future	6.74	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.24	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	8,685.29000	8.68529	8,981.28000	8.98128	8,685.290	9.24	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.24	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	8,629.38000	8.62938	8,925.37000	8.92537	8,629.380	9.24	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.24	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	8,573.51000	8.57351	8,869.50000	8.86950	8,573.510	9.24	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.50329	91.78548	8.56512	91.48674		11.06	0.00	0	11,023.00
R208	On 08/05/2014	Bond Future	6.29	Call	27.03000	0.02703	16.45000	0.01645	27.030	10.80	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,563.20000	11.56320	11,851.36000	11.85136	11,563.200	10.80	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	27.80000	0.02780	16.96000	0.01696	27.800	10.80	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,507.96000	11.50796	11,795.86000	11.79586	11,507.960	10.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 08/05/2014	Bond Future	6.31	Call	28.59000		0.02859		17.49000	0.01749	28.590	10.80	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,452.76000		11.45276	11,740.40000	11.74040		11,452.760	10.80	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.61443		93.18305		8.67892	92.88147		10.71	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,228.03000		5.22803	5,306.53000	5.30653		5,228.030	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,261.68000		1.26168	1,038.60000	1.03860		1,261.680	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,275.74000		1.27574	1,051.58000	1.05158		1,275.740	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,192.72000		5.19272	5,270.14000	5.27014		5,192.720	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,289.91000		1.28991	1,064.68000	1.06468		1,289.910	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,157.56000		5.15756	5,233.91000	5.23391		5,157.560	10.46	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	2,088.78000		2.08878	1,809.00000	1.80900		2,088.780	10.59	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,672.68000		3.67268	3,694.48000	3.69448		3,672.680	10.59	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.72316		91.26043		8.79099	90.95369		10.57	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	1,162.05000		1.16205	995.07000	0.99507		1,162.050	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	7,212.70000		7.21270	7,352.46000	7.35246		7,212.700	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	1,173.00000		1.17300	1,005.08000	1.00508		1,173.000	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	7,174.62000		7.17462	7,313.44000	7.31344		7,174.620	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	1,184.03000		1.18403	1,015.18000	1.01518		1,184.030	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	7,136.64000		7.13664	7,274.53000	7.27453		7,136.640	10.30	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,845.09000		2.84509	2,562.30000	2.56230		2,845.090	10.50	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,863.30000		3.86330	3,887.25000	3.88725		3,863.300	10.50	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			9.16597		74.85128		9.21393	74.50043		20.23	117,291,955.76	1,567	1,919.00
R209	On 06/02/2014	Bond Future	8.54	Call	0.00000		0.00000	0.00000	0.00000		0.000	19.89	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	4,834.68000		4.83468	5,185.53000	5.18553		4,834.680	19.89	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	0.00000		0.00000	0.00000	0.00000		0.000	19.89	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	4,753.55000		4.75355	5,104.40000	5.10440		4,753.550	19.89	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	0.00000		0.00000	0.00000	0.00000		0.000	19.90	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	4,672.56000		4.67256	5,023.41000	5.02341		4,672.560	19.90	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.24999		72.77294		9.29921	72.41826		21.42	114,035,196.98	1,567	24,063.00
R209	On 08/05/2014	Bond Future	7.84	Call	309.06000		0.30906	282.29000	0.28229		309.060	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,748.18000		11.74818	12,076.09000	12.07609		11,748.180	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	315.90000		0.31590	288.61000	0.28861		315.900	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,664.36000		11.66436	11,991.75000	11.99175		11,664.360	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	322.87000		0.32287	295.05000	0.29505		322.870	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,580.81000		11.58081	11,907.67000	11.90767		11,580.810	20.94	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,101.87000		1.10187	1,009.77000	1.00977		1,101.870	21.06	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	6,863.16000		6.86316	7,125.74000	7.12574		6,863.160	21.06	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,305.78000		2.30578	2,149.19000	2.14919		2,305.780	21.30	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	4,150.34000		4.15034	4,348.43000	4.34843		4,150.340	21.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,071.01000		4.07101	3,844.08000	3.84408		4,071.010	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	2,297.52000		2.29752	2,425.27000	2.42527		2,297.520	21.57	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,611.18000		4.61118	4,369.14000	4.36914		4,611.180	21.65	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,942.58000		1.94258	2,055.22000	2.05522		1,942.580	21.65	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,134.22000		5.13422	4,879.12000	4.87912		5,134.220	21.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,655.30000		1.65530	1,754.88000	1.75488		1,655.300	21.72	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,586.02000		5.58602	5,320.26000	5.32026		5,586.020	21.78	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.85	Put	1,443.26000		1.44326	1,532.18000	1.53218		1,443.260	21.78	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.32611		73.88115		9.37658	73.52241		21.54	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,538.20000		3.53820	3,225.91000	3.22591		3,538.200	21.31	0.00	0	0.00

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 07/08/2014	Bond Future	9.04	Put	5,626.32000		5.62632		5,672.77000	5.67277	5,626.320	21.31	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	5,582.51000		5.58251		5,627.89000	5.62789	5,582.510	21.31	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,568.97000		3.56897		3,255.61000	3.25561	3,568.970	21.31	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,599.87000		3.59987		3,285.45000	3.28545	3,599.870	21.32	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	5,538.95000		5.53895		5,583.27000	5.58327	5,538.950	21.32	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.39902		71.90452		9.45101	71.53979		21.85	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,110.48000		4.11048		3,742.23000	3.74223	4,110.480	21.60	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,084.92000		7.08492		7,081.40000	7.08140	7,084.920	21.60	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,140.16000		4.14016		3,770.95000	3.77095	4,140.160	21.60	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,039.60000		7.03960		7,035.12000	7.03512	7,039.600	21.60	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,169.94000		4.16994		3,799.78000	3.79978	4,169.940	21.61	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	6,994.49000		6.99449		6,989.06000	6.98906	6,994.490	21.61	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			154.96013		154.96013		154.98535	154.98535			0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	6,529.87000		6.52987		6,504.65000	6.50465	6,529.870		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	6,539.87000		6.53987		6,514.65000	6.51465	6,539.870		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	6,549.87000		6.54987		6,524.65000	6.52465	6,549.870		0.00	0	0.00
R210	On 08/05/2014	Bond Future			155.23208		155.23208		155.26019	155.26019			0.00	0	1,319.00
R210	On 08/05/2014	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Put	4,757.92000		4.75792		4,729.81000	4.72981	4,757.920		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	4,767.92000		4.76792		4,739.81000	4.73981	4,767.920		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	4,777.92000		4.77792		4,749.81000	4.74981	4,777.920		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			125.87853		125.87853		125.91296	125.91296			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	3,111.47000		3.11147		3,077.04000	3.07704	3,111.470		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	3,121.47000		3.12147		3,087.04000	3.08704	3,121.470		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	3,131.47000		3.13147		3,097.04000	3.09704	3,131.470		0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.68977		127.68977		127.72666	127.72666			0.00	0	390.00
R211	On 08/05/2014	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	129.99	Put	2,300.23000		2.30023		2,263.34000	2.26334	2,300.230		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.00	Put	2,310.23000		2.31023		2,273.34000	2.27334	2,310.230		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Put	2,320.23000		2.32023		2,283.34000	2.28334	2,320.230		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			126.05426		126.05426		125.26760	125.26760			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	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	6,935.74000		6.93574	7,722.40000	7.72240	6,935.740			0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000		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	6,945.74000		6.94574	7,732.40000	7.73240	6,945.740			0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		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	6,955.74000		6.95574	7,742.40000	7.74240	6,955.740			0.00	0	0.00
R212	On 08/05/2014	Bond Future			127.86805		127.86805	127.07195	127.07195				0.00	0	21,791.00
R212	On 08/05/2014	Bond Future	131.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	131.99	Put	4,121.95000		4.12195	4,918.05000	4.91805	4,121.950			0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Call	0.00000		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	4,131.95000		4.13195	4,928.05000	4.92805	4,131.950			0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Call	0.00000		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	4,141.95000		4.14195	4,938.05000	4.93805	4,141.950			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			9.14610		84.80872	9.20448	84.37955			18.18	56,058,563.92	661	12,507.00
R213	On 06/02/2014	Bond Future	8.29	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	17.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,692.03000		6.69203	7,121.20000	7.12120	6,692.030		17.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	17.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,609.35000		6.60935	7,038.52000	7.03852	6,609.350		17.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000	17.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,526.78000		6.52678	6,955.95000	6.95595	6,526.780		17.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.23781		82.47785	9.29783	82.04389			19.17	54,517,858.85	661	21,730.00
R213	On 08/05/2014	Bond Future	7.64	Call	220.34000		0.22034	196.81000	0.19681	220.340		18.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,134.66000		13.13466	13,545.09000	13.54509	13,134.660		18.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	225.38000		0.22538	201.37000	0.20137	225.380		18.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,050.00000		13.05000	13,459.95000	13.45995	13,050.000		18.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	230.52000		0.23052	206.02000	0.20602	230.520		18.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,965.56000		12.96556	13,375.02000	13.37502	12,965.560		18.75	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.32231		83.73339	9.38400	83.29439			18.98	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	2,957.61000		2.95761	2,699.39000	2.69939	2,957.610		18.71	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	6,513.65000		6.51365	6,694.43000	6.69443	6,513.650		18.71	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	2,985.37000		2.98537	2,726.08000	2.72608	2,985.370		18.71	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	6,465.40000		6.46540	6,645.11000	6.64511	6,465.400		18.71	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,013.28000		3.01328	2,752.71000	2.75271	3,013.280		18.71	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	6,417.39000		6.41739	6,595.82000	6.59582	6,417.390		18.71	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.40508		81.51723	9.46877	81.07088			19.03	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,595.78000		3.59578	3,304.71000	3.30471	3,595.780		18.75	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	7,719.54000		7.71954	7,874.82000	7.87482	7,719.540		18.75	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,623.70000		3.62370	3,331.52000	3.33152	3,623.700		18.75	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	7,671.85000		7.67185	7,826.02000	7.82602	7,671.850		18.75	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	3,651.47000		3.65147	3,358.18000	3.35818	3,651.470		18.76	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	7,624.10000		7.62410	7,777.16000	7.77716	7,624.100		18.76	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			9.28599		75.51239	9.32903	75.18835			21.42	0.00	0	4,835.00
R214	On 06/02/2014	Bond Future	8.99	Call	0.94000		0.00094	5.76000	0.00576	0.940		21.29	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	2,297.12000		2.29712	2,625.98000	2.62598	2,297.120		21.29	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	1.26000		0.00126	6.94000	0.00694	1.260		21.29	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	2,217.88000		2.21788	2,547.60000	2.54760	2,217.880		21.29	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	1.69000		0.00169	8.34000	0.00834	1.690		21.30	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	2,138.90000		2.13890	2,469.59000	2.46959	2,138.900		21.30	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.36870		73.30178	9.41285	72.97435			22.44	0.00	0	5,055.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,063.97000		2.06397	1,953.12000	1.95312	2,063.970		22.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 08/05/2014	Bond Future	8.99	Put	4,978.65000		4.97865		5,195.23000	5.19523	4,978.650	22.19	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,092.03000		2.09203		1,980.04000	1.98004	2,092.030	22.19	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	4,927.23000		4.92723		5,142.67000	5.14267	4,927.230	22.19	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,120.32000		2.12032		2,007.20000	2.00720	2,120.320	22.20	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	4,876.17000		4.87617		5,090.48000	5.09048	4,876.170	22.20	0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.44485		74.32439		9.49012	73.99335		22.23	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	5,000.91000		5.00091		4,719.17000	4.71917	5,000.910	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	4,308.10000		4.30810		4,357.40000	4.35740	4,308.100	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	4,273.01000		4.27301		4,321.57000	4.32157	4,273.010	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	5,037.97000		5.03797		4,755.49000	4.75549	5,037.970	22.26	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	5,075.15000		5.07515		4,791.93000	4.79193	5,075.150	22.27	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	4,238.16000		4.23816		4,285.98000	4.28598	4,238.160	22.27	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.51907		72.21414		9.56572	71.87756		22.33	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	6,000.83000		6.00083		5,651.72000	5.65172	6,000.830	22.43	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	5,133.83000		5.13383		5,121.30000	5.12130	5,133.830	22.43	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	6,037.09000		6.03709		5,686.92000	5.68692	6,037.090	22.44	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	5,099.19000		5.09919		5,085.60000	5.08560	5,099.190	22.44	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	6,073.42000		6.07342		5,722.21000	5.72221	6,073.420	22.45	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	5,064.75000		5.06475		5,050.12000	5.05012	5,064.750	22.45	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			22,044.87000		22,044.87000		22,024.71000	22,024.71000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.95020		4.95020		4.91070	4.91070		14.81	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	79.26760		0.07927		73.89110	0.07389	79.268	14.91	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	119.06760		0.11907		153.19110	0.15319	119.068	14.91	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	75.26190		0.07526		70.33610	0.07034	75.262	14.94	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	125.06190		0.12506		159.63610	0.15964	125.062	14.94	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	71.41100		0.07141		66.91330	0.06691	71.411	14.97	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	131.21100		0.13121		166.21330	0.16621	131.211	14.97	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.90400		4.90400		4.86200	4.86200		13.50	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	102.05760		0.10206		92.29480	0.09229	102.058	13.71	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	238.05760		0.23806		270.29480	0.27029	238.058	13.71	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	98.73560		0.09874		89.25860	0.08926	98.736	13.73	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	244.73560		0.24474		277.25860	0.27726	244.736	13.73	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	95.50190		0.09550		86.30420	0.08630	95.502	13.74	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	251.50190		0.25150		284.30420	0.28430	251.502	13.74	0.00	0	0.00

Total for Derivatives : **14,927,151,423.25** **176,074** **3 597 695.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.55583			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.67500		104.88292		7.67500	104.81748			767,500,000.00	100,000	100,000.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.78038			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			9.25500		103.65256		9.25500	103.57488			925,500,000.00	100,000	3,800,100,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	101.41872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.53480			0.00	0	11,300,000,000.00
AB013	On 21/11/2018	Spot Bond	10.12000	95.05105		10.12000	94.97332			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.97500	103.16018		7.97500	103.09335			724,130,000,000.00	90,800,000	408,100,000.00
AB07	On 07/03/2014	Spot Bond	6.78500	108.29672		6.78500	103.85942			6,852,850,000,000.00	1,010,000,000	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.08445			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.43000	105.10021		9.43000	105.01999			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000	136.13473		1.60000	136.10287			32,000,000,000.00	20,000,000	10,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.85000	123.54024		2.85000	252.64559			57,000,000,000.00	20,000,000	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.38948			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.94676			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.37005			0.00	40,000,000	20,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.90721			0.00	0	1,400,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.94969			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.97788			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.07243			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.43500	107.81635		8.43500	107.74256			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.81344			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.03500	104.38111		8.03500	104.31299			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.30662			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.62752			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.45585			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.34952			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.55344			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.77636			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.95172			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.47509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.00546			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.27276			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	102.76472			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	6.05000	137.05850		6.05000	131.90414			1,331,000,000,000.00	220,000,000	110,000,000.00
ABLI03		On 15/03/2015	Spot Bond	3.55000	126.59611		3.55000	126.54630			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	3.55000	116.13146		3.55000	116.08594			8,520,000,000,000.00	2,400,000,000	1,200,000,000.00
ABLI05		On 18/02/2018	Spot Bond	5.20000	97.74678		5.20000	99.37924			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	6.54000	98.40120		6.54000	98.33870			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	11.83000	108.70973		11.83000	108.60623			0.00	0	70,000,000.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.70774			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.89622			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.97493			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.02668			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.85000	107.41160		4.85000	107.35823			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	42.88038		100.00000	42.56261			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.59000	159.92679		2.59000	159.87656			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	155.56761		2.76000	155.51660			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.62000	160.31031		2.62000	160.25958			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.40000	162.69094		2.40000	162.64236			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	8.82625	71.49456		8.82625	71.44488			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	8.82625	71.49456		8.82625	71.44488			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	89.26000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.83288			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	89.12000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	88.04000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	88.22000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.36000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	84.76000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.48516			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.36654			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.34000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.57500	102.17027		7.57500	102.10768			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	84.35000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.12000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	84.49000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.67201			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.96500	113.62074		7.96500	113.54722			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.34412			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	81.84000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	81.93000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		3.23000	88.76694		3.23000	96.27835			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		3.09000	95.37073		3.09000	142.11176			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		3.00000	107.30010		3.00000	185.80578			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	80.50000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		10.21000	89.17141		10.21000	89.09785			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	90.05000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	107.01617			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	86.27000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	93.75000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		10.24000	103.28091		10.24000	103.19594			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		10.18500	103.67569		10.18500	103.59084			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.61000	87.92381		9.61000	87.85581			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	105.13000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.39000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		10.28000	102.99518		10.28000	102.91013			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	85.85000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.08721			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.14470			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		9.13000	106.48378		9.13000	106.40502			847,264,000,000.00	92,800,000	105,700,000.00
ABS5	On 01/05/2015	Spot Bond		7.62500	103.06958		7.62500	103.00568			152,500,000,000.00	20,000,000	530,000,000.00
ABS6	On 01/06/2020	Spot Bond		9.65500	94.82270		9.65500	94.74903			601,506,500,000.00	62,300,000	74,100,000.00
ABS7	On 11/09/2026	Spot Bond		10.44000	92.33769		10.44000	92.25985			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		8.32500	105.73724		8.32500	105.66579			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		2.30000	131.10228		2.30000	128.54387			0.00	0	200,000,000.00
ABS12	On 07/12/2023	Spot Bond		2.66000	202.44714		2.66000	256.41852			53,200,000,000.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	1.54000	121.22336		1.54000	123.89872			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.69000	118.46046		2.69000	120.80090			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	44.16334		100.00000	43.83607			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.12500	107.42656		12.12500	107.32181			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.97706			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.56166		100.00000	2.54268			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.03102			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.79671			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	15.26871		100.00000	15.15556			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.92310			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	61.25877		11.00000	61.20625			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.26871		100.00000	15.15556			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.48989			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	100.99787			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.10821			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.94864			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.98190			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.99654			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.18349			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.18349			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.18451			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.92205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.18451			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.18248			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	87.29281			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.90333			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.76487			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.96199			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.99503			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.00829			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.98170			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.92206			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		10.11000	100.97049		10.11000	100.87121			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.84230			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.12654			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.82249			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	80.82354			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	169.58446			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	169.65469			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.94858			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.46515			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.46515			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.33523			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.91528			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.90730			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.99256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.28992				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	101.99158				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.18030				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.84665				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.98206				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	103.17993				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.80868				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.95259				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.79162				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.77695				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.93149				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.94814				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.82498				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.80231				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.84632				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.92883				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.88221				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.82898				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.84365				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		104.01987	10.23000	103.93390				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.85811				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.83565				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.18833				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	108.60463				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.78652				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond		10.19500	99.77516		10.19500	99.69343			61,170,000,000,000.00	6,000,000,000	3,000,000,000.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92476			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	110.47493		1.75000	110.55372			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.84232			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.84478			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.90288			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.93590			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.86985			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.92930			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.89628			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96889			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.03383			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.94250			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.28636			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.92930			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.90139			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.95782			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.97511			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.83547			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.85547			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.97918			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.96626			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.04143			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.90949			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03484			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.04143			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.04925			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.98869			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.98869			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	124.01347			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	125.81299			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.84341			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.83415			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.32919			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.85928			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.86324			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.90288			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.84473			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.84341			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.93663			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.86546			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.15239			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.04559			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	10.53108		100.00000	10.45473			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.37570			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.53510			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.64132			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.24361			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.28026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.32906			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.22926			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.76500		97.78065		8.76500	97.71154			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.33046			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.40427			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.17500		101.11577		9.17500	101.04062			0.00	0	6,400,000.00
AIR02	On 30/04/2023	Spot Bond	9.88000		113.99897		9.88000	113.90840			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		61.06230		100.00000	60.60980			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	8.04500		109.88801		8.04500	109.81620			0.00	0	3,000,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		58.09299		100.00000	57.66248			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.71016		100.00000	14.61217			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.34000		147.26663		3.34000	147.21141			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	5.55000		99.87850		5.55000	132.06819			222,000,000,000.00	40,000,000	20,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.06141			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.94102			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.93725			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.33466			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.99904			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	100.95496			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.77726			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	100.00000		19.55918		100.00000	13.57342			0.00	0	20,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.66491			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.66500		104.02587		9.66500	103.94498			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.76768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.26607			0.00	20,000,000	10,000,000.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.53215			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.14171			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.17990			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		10.18500	98.71350		10.18500	98.63271			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.92500	109.83252		7.92500	109.76218			222,692,500,000.00	28,100,000	28,100,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.70728			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.63420			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		8.01500	103.56214		8.01500	103.49509			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.58000	104.63858		9.58000	104.55791			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.86365	102.69646		11.86365	102.03566			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.71762	100.94801		11.71762	100.98744			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.77017	100.82349		11.77017	100.91120			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.97382			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.82273	100.60422		11.82273	100.73747			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.68474	98.72712		12.68474	98.46202			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.99954			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.99954			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.99962			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		12.11365	99.18376		12.11365	99.94946			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		12.04038	101.41861		12.04038	100.61605			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.71762	100.94801		11.71762	100.98744			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.96090	100.50081		11.96090	100.67994			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		11.14017	93.81574		11.14017	100.08440			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.94301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.92771			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.92771			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.87194			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.88957			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.15193		99.50867		11.15193	100.04066			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.35500		98.00449		12.35500	97.69592			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.36770			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	12.28000		64.41668		12.28000	95.10432			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.88949			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.84538			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		86.06248		9.28000	100.97307			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.91252			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	12.06500		63.42353		12.06500	95.03069			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.88209			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.90744			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.90744			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.74462			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.86991			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.64288			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.92215			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.56711			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.88959			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.92215			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.28204			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.86365		102.99015		14.86365	102.33067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond		16.09385	100.17895		16.09385	99.90129			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.98178	99.75023		14.98178	100.35452			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.23544			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.23544			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.23544			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.28564			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.35114			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.51215		100.00000	13.43539			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.68984		100.00000	20.53652			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.83008		100.00000	18.69054			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.62351		100.00000	11.53737			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.63679		100.00000	11.54959			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.05337		100.00000	13.94923			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.17701		100.00000	12.08677			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	90.01631		100.00000	89.39120			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.25012			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.02732			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.05367			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	98.64865		100.00000	97.85523			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond		100.00000	83.33333		100.00000	82.76644			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.56000	101.97287		2.56000	167.58609			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.80000	93.71706		8.80000	132.00919			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.80000	95.09209		8.80000	132.40917			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		9.18500	94.19312		9.18500	94.12343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.93204			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.56693			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.15534			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.86804			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	80.75221		100.00000	99.45946			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.75500	97.09682		8.75500	97.02790			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.10359			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22301			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22993			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25298			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.27601			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.34013			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	14.10410		100.00000	13.99958			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.15427			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.16178			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.16500			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.16608			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.17894			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.19607			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	8.82743		100.00000	8.76202			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	8.82743		100.00000	8.76202			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.86501			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.94290			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.96413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond		9.13000	102.71140		9.13000	102.63544			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.02782			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14085			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.33208		100.00000	6.28515			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.33208		100.00000	6.28515			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		7.36000	101.47332		7.36000	101.41409			0.00	0	2,887,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.89467			0.00	20,000,000	10,000,000.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.60498			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.95966			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	96.87009			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.21506			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.43873			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.20982			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.28001			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.40759			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.93852			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.80049			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	42.93558		100.00000	42.61384			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	14.31563		100.00000	14.20955			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.52223			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.83500	107.12698		7.83500	107.05877			0.00	0	900,000.00
CBL08	On 02/11/2016	Spot Bond		10.23000	112.85328		10.23000	112.76001			242,451,000,000.00	23,700,000	23,700,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.15568			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.32904			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.88000	104.01411		9.88000	103.93102			10,519,236,000,000.00	1,064,700,000	1,728,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond		11.97500	102.63678		11.97500	102.53790			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.11172			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		12.22500	97.81730		12.22500	97.72116			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.75778			0.00	10,510,000	10,510,000.00
CBL16	On 18/05/2017	Spot Bond		10.12000	100.30866		10.12000	100.22662			721,556,000,000.00	71,300,000	73,700,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.94462			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.66500	98.87717		12.66500	98.77823			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.08253			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.34053			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.01859			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.93500	91.42368		10.93500	91.34305			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.63000	112.99201		10.63000	112.89559			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.48000	108.94371		10.48000	108.85203			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.82000	113.47601		9.82000	113.38588			982,000,000.00	100,000	3,000,100,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.69021			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		12.48000	103.67684		12.48000	103.57288			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.83008			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.05947			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.48811			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.57389			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.42992			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.43674			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.71910			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.68892			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.84844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.18848			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.84825			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		87.27323		100.00000	86.68750			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		87.27323		100.00000	86.68750			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		87.27323		100.00000	86.68750			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.94867			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		87.27323		100.00000	86.68750			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.13430			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.26800			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.09577		10.11000	101.01317			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.26800			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.53038			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		115.76608		2.76000	115.72841			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.94602			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		112.76658		3.14000	115.76077			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.70728		8.25000	103.63782			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.26800			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.26800			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		120.88149		3.10000	115.35511			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.53612		2.40000	115.03211			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.39230			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.82510			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.36928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond		9.02500	101.51406		9.02500	101.44023			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38457			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.37779			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.25380			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.26057			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		9.07500	101.65496		9.07500	101.58062			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		9.07500	101.65496		9.07500	101.58062			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.44859			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	105.38870			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		9.12500	100.39320		9.12500	100.31940			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.97529			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.08966			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.29299			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.29299			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	89.38437		100.17539	88.16928			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.37388			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.86876			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.99074			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.33640			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.43130			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	104.31173		9.35000	104.23406			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	104.31173		9.35000	104.23406			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.33493			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.33897			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	92.61636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.27903			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.88438			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.23265			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.69897			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.69897			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.69897			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.69897			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.69897			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.71953			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75359			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75359			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75359			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75359			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75359			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75929			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.99500	102.27319		9.99500	102.19056			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.41201			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.83216			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.83216			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.14284			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12829			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.11393			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88968			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88306			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.90213			0.00	0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.40598			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.63807			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89946			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.12001			0.00	1,000,000,000	500,000,000.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13093			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.78290			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.69509			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.85663			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00847			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00847			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00847			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00847			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.94131			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.28139			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16818			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88466			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87328			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77850			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87328			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.64961			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.05111			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80040			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80040			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79228			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.91337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.63057			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	130.18087			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.36867			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.88908			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.46804			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.54808			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	130.46278			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.83926			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.49000	91.69473		11.49000	91.60988			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	12.01000	93.35660		12.01000	93.26641			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75048			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.05724			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.84308			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.18054			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.15949			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.83576		8.80500	102.38449			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.90949			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.07175			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	122.76131			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.95834			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.97813			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.05460			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.98869			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43549			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43549			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.10836			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.73278			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.20932			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75048			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	112.11934			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	112.13677			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.75205			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.10152			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.24798			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75571			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44349			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.16129			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.85548			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.01771			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.09938			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.93860			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.74585			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72956			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.08922			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.83275			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.13124			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.49304			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.76916			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN356		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.33746			0.00	0	0.00
CLN357		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.45158			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.07816			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.08192			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.10900			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	100.47241		10.55000	100.11690			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.67000	99.73013		10.67000	99.37022			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.06218			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	100.00000	9.37215		100.00000	0.02283			0.00	0	500,000,000.00
CLN365		On 20/03/2024	Spot Bond	12.98000	100.31040		12.98000	12.98000			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	37.63354		7.01000	38.23102			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	138.77972			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	9.18500	94.19312		9.18500	127.59473			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.80000	30.16257		8.80000	132.00919			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.80000	30.56247		8.80000	132.40917			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	88.12971			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	88.02821			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.50485			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.50485			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.98856			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.91406			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92876			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92930			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.18054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.83151			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.56816			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.57500	110.07024		9.57500	107.53622			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.58000	99.62051		9.58000	99.54371			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.84500	110.06114		10.84500	109.96537			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.92500	104.96757		8.92500	104.89206			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		10.43500	105.84753		10.43500	105.75834			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.80000	93.56233		10.80000	93.48126			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.53000	94.44161		11.53000	94.35439			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.53000	87.36466		11.53000	87.28399			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.28036			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.32779			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.22160			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.07827			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	102.13409			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.71563			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		13.29500	86.33498		13.29500	86.24293			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.65972		100.00000	11.57332			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.15842			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.85500	96.44531		8.85500	96.37608			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.49812			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.65331			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.06989			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.06731			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.62676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.24535			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.86690			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.91417			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.80500		117.45928		7.80500	117.38518			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.12000		101.57446		9.12000	101.49941			1,616,064,000,000.00	177,200,000	3,901,870,000.00
DV23	On 27/02/2023	Spot Bond	9.46000		107.76272		9.46000	107.68155			4,003,472,000,000.00	423,200,000	22,470,250,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.87168			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.90547			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.30348			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.74000		123.49176		8.74000	123.40424			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.21339			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		104.35797		0.10000	131.48775			0.00	0	2,009,500,000.00
EL28	On 02/05/2028	Spot Bond	2.52000		111.49260		2.52000	111.45809			0.00	0	1,630,000,000.00
EL29	On 19/11/2029	Spot Bond	2.53000		98.97379		2.53000	98.94309			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.62000		97.84029		2.62000	97.80920			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.33500		101.41252		10.33500	101.32787			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.18500		107.13627		10.18500	107.04811			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.58000		99.42404		10.58000	99.33912			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	11.00000		89.01360		11.00000	93.77124			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.43490			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	102.69798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.87694			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.25666			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	86.12440		100.00000	84.90566			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	97.07447		100.00000	96.30607			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000	97.53078		100.00000	96.79561			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	87.24137		100.00000	86.63692			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.48586		3.00000	128.44104			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.98500	102.56044		11.98500	102.46156			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.11827			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.14732			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.54408			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.58500	83.28291		10.58500	96.48140			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.56948			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.34547			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.78519			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.80261			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.79699			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.78118			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.77653			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.81735			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.81206			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.81200			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.80381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.81364			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.80681			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		7.45500	103.90967		7.45500	103.84700			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		8.37000	105.90593		8.37000	105.83439		798,498,000,000.00		95,400,000	18,269,750,000.00
ES23	On 25/01/2023	Spot Bond		9.08500	105.95969		9.08500	105.88169		19,987,000,000,000.00		2,200,000,000	24,133,040,000.00
ES26	On 02/04/2026	Spot Bond		9.39000	91.78980		9.39000	91.72040		3,121,236,000,000.00		332,400,000	14,282,400,000.00
ES33	On 15/09/2033	Spot Bond		9.85500	82.78575		9.90000	82.39549		34,104,213,000,000.00		3,460,600,000	48,971,720,000.00
ES42	On 25/04/2042	Spot Bond		10.08000	87.80083		10.08000	87.72970			0.00	0	8,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.37089			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.30587			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.73072			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.15353			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.35786			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.40889			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.45594		100.00000	10.37759			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.17544		100.00000	10.09919			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.90244			0.00	0	4,500,000.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.94457			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.02874			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.11282			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.22500	104.67709		7.22500	104.61553		24,276,000,000,000.00		3,360,000,000	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		10.06500	95.26907		10.06500	95.19200			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.92297			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92289			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.12624			0.00	60,000,000	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.32008			0.00	0	500,000,000.00
FRBC21	On 21/12/2018	Spot Bond		11.86500	102.13458		11.86500	102.03760			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.49024			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.79000	119.18420		2.79000	119.94397			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.69000	125.09002		2.69000	255.81830			161,400,000,000.00	60,000,000	30,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.94000	93.18517		2.94000	99.56561			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		3.07000	95.59121		3.07000	142.44053			61,400,000,000.00	20,000,000	10,000,000.00
FRBI33	On 07/12/2033	Spot Bond		2.89000	109.01830		2.89000	188.78276			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		8.23500	113.20330		8.23500	113.12762			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.98900	59.28268		7.98900	58.58967			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.48800	37.86979		9.48800	36.96030			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.72000	36.61839		9.72000	35.68423			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.58082			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.19232			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.31115			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.11255			0.00	600,000,000	300,000,000.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.12777			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.12777			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.66487			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.08944			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12164			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.32872			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.94873			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05783			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.50899			0.00	2,400,000,000	1,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC115		On 20/06/2017	Spot Bond	7.47000	100.42127	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.42127	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.30754			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04143			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	100.98473			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14027			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02165			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.33844	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.09675			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.38965			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.34378			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	13.40798		100.09221	13.30854			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.91213			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.00264			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.11603			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.26756			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.94619			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.48031			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.03113			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.04446			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.93936			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.96230			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.31099			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.92933			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.91153			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.94250			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.04254		13.22500	54.98289			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.87910			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.88042			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.37407			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.92798			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	4.18500	84.93516		4.18500	87.83345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.97550			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.97550			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.62008			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75048			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.15609			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.99749			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.90949			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.88439			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.02460			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.06383			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.93926			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.02433			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.14697			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.24535			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.95174			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.42903			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.81595			0.00	0	0.00
FRC187		On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.48998			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.28115			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.08769			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.25710			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.03506			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.02850			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.33442			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.86225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.10566			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		4.03000	112.63464		4.03000	109.87254			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.04973			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.06170			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		4.01000	103.43861		4.01000	110.02714			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.88000	98.87356		1.88000	121.15569			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		4.03000	100.72123		4.03000	109.87254			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.86000	101.36441		2.86000	119.31065			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.93000	102.28371		2.93000	124.50235			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13335			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.49051			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.47263			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.50083			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.89540			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.04179			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	105.09503			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.23843			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.18797			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.99265			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.35977			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.99133			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	104.02662			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.35525			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.35308			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.46892		100.00000	9.39875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		16.00520	100.00000	15.88659				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000		142.10329	5.00000	142.03065				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.07852				0.00	40,000,000	20,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.11458				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.43963				0.00	20,000,000	10,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.59447				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	104.11213				0.00	400,000,000	200,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.57010				0.00	1,050,000,000	1,050,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.77726				0.00	50,000,000	50,000,000.00
FRS100	On 15/01/2024	Spot Bond	0.00000		100.00000	0.00000	79.29628				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	3.12000		85.93016	3.12000	111.65243				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.21034				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.51369	10.38000	100.42790				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.51369	10.38000	100.42790				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.03650				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.18843				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	3.20000		120.23033	3.20000	245.86967				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.70000		124.99248	2.70000	255.61860				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.42000		118.20479	3.42000	241.72315				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	3.16000		97.20584	3.16000	116.83284				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.11066				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.69000		120.83997	2.69000	117.10721				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.27198				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.52857				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.01460			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	3.10000		88.81785		3.10000	88.78614			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.66589		104.97509	16.53693			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.98515		101.07593	20.82814			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.75510		100.44759	12.66021			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.86300			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.30184		100.76967	19.15782			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.72000		98.09199		2.72000	98.06014			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	100.48816			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.90000		91.64831		2.90000	99.40623			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.31763			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.93000		91.38207		2.93000	99.11721			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.49254			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.90000		123.06071		2.90000	318.85814			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.59676			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.93966			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.94343			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.94611			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.35829			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.20926			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.96397			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.49544			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.49500		104.86856		6.49500	104.81303			0.00	0	2,229,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond		7.17500	105.21146		7.17500	105.15002			500,025,678,250,000.00	69,689,990,000	69,839,990,000.00
FRX16	On 15/09/2016	Spot Bond		8.09500	103.04073		8.09500	102.97298			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.54000	103.34033		8.54000	103.26873			92,232,000,000,000.00	10,800,000,000	10,400,000,000.00
FRX18	On 14/04/2018	Spot Bond		8.70500	109.57766		8.70500	109.50073			5,223,000,000,000.00	600,000,000	300,000,000.00
FRX19	On 15/11/2019	Spot Bond		9.19000	101.30251		9.19000	101.22710			9,835,138,000,000.00	1,070,200,000	1,082,600,000.00
FRX20	On 01/10/2020	Spot Bond		9.44500	99.78252		9.44500	99.70666			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		10.06000	89.96497		10.06000	89.89182			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		10.16000	105.62290		10.16000	105.53666			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		9.50000	98.45331		9.50000	101.49905			1,928,500,000,000,000.00	03,000,000,000	03,000,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.97000	93.23257		10.97000	93.15144			864,874,798,903,000.00	78,839,999,900	78,819,999,900.00
FRX45	On 14/04/2045	Spot Bond		10.75000	77.98819		10.75000	77.92092			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.70756			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.74884			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.78221			0.00	0	150,000,000.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.79554			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.82882			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.88210			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.92204			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.09496			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.79326			0.00	0	1,500,000,000.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.46327			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.93000	101.96987		9.93000	101.88845			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			170,000,000.00	1,700	1,700.00
GPT28	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.11890			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.85294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.42034			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.79920			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	100.09434			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.09877			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.10732			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.11791			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.13260			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.07984			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.65045			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.34240			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.96233			0.00	0	10,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.52397			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.03194			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.61539			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.85769			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.16070			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.23577			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.99275			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.07887			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.07982			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.20962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC11	On 07/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.06501			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	100.25096			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.59271	100.69461		8.59271	95.53626			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	100.26807			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.94498	100.71272		8.94498	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.29005			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.39468	100.73958		9.39468	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.31689			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.32407			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.40170			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.42025			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.88000	104.47799		8.88000	104.40279			913,752,000,000.00	102,900,000	3,006,100,000.00
HWAY23	On 07/12/2023	Spot Bond		2.47000	127.25950		2.47000	260.25969			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.45000	129.81677		2.45000	260.66804			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.86000	94.92556		9.86000	94.84989			729,640,000,000.00	74,000,000	1,339,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond		9.78000	95.52803		9.78000	95.45248			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	36.72668		100.00000	36.45452			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.53267		100.00000	9.46203			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	58.51401		100.00000	58.08038			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	27.82959		100.00000	27.62336			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	15.42670		100.00000	15.31239			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.48012		100.00000	10.40414			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.28000	105.62693		2.29000	105.49311			2,172,930,972,000.00	953,039,900	88,935,423,200.00
I2038	On 31/01/2038	Spot Bond		2.50000	103.69966		2.50000	103.66775			6,270,538,250,000.00	2,508,215,300	52,162,310,000.00
I2046	On 31/03/2046	Spot Bond		2.55000	102.08001		2.55000	102.04828			920,550,000,000.00	361,000,000	79,872,540,700.00
I2050	On 31/12/2050	Spot Bond		2.54000	107.67321		2.54000	107.63971			3,732,022,000,000.00	1,469,300,000	16,898,100,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.15000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		8.12500	106.56572		8.12500	106.49540			0.00	0	340,000,000.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.98372			0.00	5,020,000,000	5,010,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.04689			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.95872			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		7.93000	107.97586		7.93000	103.56498			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.62500	105.53396		8.62500	105.46014			0.00	0	70,000,000.00
IBL22	On 15/03/2018	Spot Bond		9.28000	106.43938		9.28000	106.35939			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		7.86000	106.84936		7.86000	102.61686			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.20684			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.38760			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.85000	112.54750		4.85000	113.49150			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		8.44500	99.43393		8.44500	103.49169			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.07250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.07677			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.70000	101.13801		1.70000	123.33153			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.76000	100.00435		2.76000	120.20033			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.13517			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.25103			0.00	20,000,000	10,000,000.00
IBL39	On 02/04/2018	Spot Bond		8.95000	102.50652		8.95000	102.43258			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.44674			0.00	20,000,000	10,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.68834			0.00	60,000,000	30,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.82275			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.49500	95.38834		9.49500	95.31543			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.97000	88.55242		9.97000	88.48105			323,028,000,000.00	32,400,000	40,500,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.20498			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		9.03000	96.87467		9.03000	96.80418			0.00	0	7,000,000.00
IBL50	On 02/08/2020	Spot Bond		10.02000	95.91204		10.02000	95.81086			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.12795			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.13177			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		8.38500	97.70865		8.38500	97.64216			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		9.27500	96.03224		9.27500	95.96011			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.14579			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00326		100.00000	0.00324			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.18089			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.19400			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.58500	96.47084		9.58500	96.39643			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.55870		5.00000	101.51738			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.55870		5.00000	101.51738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.13652	5.00000	100.09554		0.00		0	0.00	
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.55870	5.00000	101.51738		0.00		0	0.00	
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.64352	4.00000	101.61016		0.00		0	0.00	
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.60220		0.00		0	0.00	
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.53412		0.00		0	0.00	
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.84148		0.00		0	0.00	
IFM01	On 31/03/2016	Spot Bond	9.20000	110.80577	9.20000	110.72366		0.00		0	0.00	
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.73182		0.00		0	0.00	
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.73182		0.00		0	0.00	
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.78525		0.00		0	0.00	
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.42329	100.00000	8.36086		0.00		0	0.00	
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.16186		0.00		0	0.00	
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.03534		0.00		0	0.00	
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.91035		0.00		0	0.00	
IN04	On 15/03/2015	Spot Bond	10.12500	102.38608	10.12500	102.30231		0.00		0	0.00	
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.18413		0.00		0	0.00	
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.33322		0.00		0	0.00	
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.86851		0.00		0	0.00	
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.21864		0.00		0	0.00	
IN191U	On 16/05/2017	Spot Bond	100.00000	6.77267	100.00000	6.72356		0.00		0	0.00	
IN238U	On 13/03/2014	Spot Bond	100.00000	92.17172	100.00000	91.47870		0.00		0	0.00	
IN240U	On 10/04/2014	Spot Bond	100.00000	86.08491	100.00000	85.48009		0.00		0	0.00	
INA407	On 11/02/2014	Spot Bond	5.80000	99.98411	5.80000	99.88889		0.00		0	0.00	
INA408	On 18/02/2014	Spot Bond	5.80000	99.87304	5.80000	99.77803		0.00		0	0.00	
INA409	On 25/02/2014	Spot Bond	5.80000	99.76221	5.80000	99.66741		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA410		On 04/03/2014	Spot Bond	5.80000	99.65163		5.80000	99.55704			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.90000	99.53342		5.90000	99.43743			0.00	0	0.00
INA414		On 01/04/2014	Spot Bond	5.90000	99.19826		5.90000	99.10291			0.00	0	0.00
INA415		On 08/04/2014	Spot Bond	5.90000	99.08704		5.90000	98.99191			0.00	0	0.00
INA416		On 15/04/2014	Spot Bond	6.00000	98.95890		6.00000	98.86241			0.00	0	0.00
INA417		On 22/04/2014	Spot Bond	6.00000	98.84634		6.00000	98.75007			0.00	0	0.00
INA418		On 29/04/2014	Spot Bond	6.00000	98.73404		6.00000	98.63799			0.00	0	0.00
INA419		On 06/05/2014	Spot Bond	6.00000	98.62199		6.00000	98.52616			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.91822			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.81965			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.86365	101.74809		11.86365	101.46836			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.86365	99.64391		11.86365	100.21532			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.93255			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.53313			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.91169			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.31080		6.50000	102.25687			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.00847			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.60840			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.23514			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.23514			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.93293			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	97.44310			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.07594			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.88561			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.31427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.33921			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.94845			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.03687			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.71957			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.89450			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.05949			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.22877			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.13795			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.71102			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.75066			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.86354			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.26576			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.05041			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		106.76011		100.00000	105.93038			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.87194			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.07013			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		100.00000	80.57395		100.00000	80.04386			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	86.28842		100.00000	85.68075			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.37679			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.38689			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.39367			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		9.13500	101.97456		9.13500	101.89951			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		7.48500	107.99908		7.48500	103.45919			0.00	0	400,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.09211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond		9.43000	104.68026		9.43000	104.60035			581,831,000,000.00	61,700,000	59,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.52175			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.46295			0.00	40,000,000	20,000,000.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.66792			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.95171			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		9.30500	102.97799		9.30500	102.90083			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.98539			0.00	20,000,000	1,000,000,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.34420			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.85000	92.58518		3.85000	111.27296			154,000,000,000.00	40,000,000	20,000,000.00
IV019	On 31/03/2028	Spot Bond		4.25000	92.71282		4.25000	124.48550			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.69730			0.00	20,000,000	10,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.45595			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.43124			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.16743			0.00	20,000,000	10,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.82621			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		4.29000	86.24350		4.29000	86.95712			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		4.29000	86.17160		4.29000	94.64241			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.26080			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.84162			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.86851			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.56500	107.56110		12.56500	107.45253			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.18080			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.25000	91.72890		4.25000	124.48550			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.15838			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.26038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.26984			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.80000	94.51797		5.80000	94.51796			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.80000	99.93648		5.80000	99.85719			0.00	0	0.00
IVA408		On 20/02/2014	Spot Bond	5.80000	99.84135		5.80000	99.74640			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.80000	99.73059		5.80000	99.63585			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.80000	99.62008		5.80000	99.52555			0.00	0	0.00
IVA411		On 13/03/2014	Spot Bond	5.90000	99.50140		5.90000	99.40547			0.00	0	0.00
IVA414		On 03/04/2014	Spot Bond	5.90000	99.16646		5.90000	99.07117			0.00	0	0.00
IVA415		On 10/04/2014	Spot Bond	5.90000	99.05531		5.90000	98.96024			0.00	0	0.00
IVA416		On 17/04/2014	Spot Bond	6.00000	98.92671		6.00000	98.83028			0.00	0	0.00
IVA417		On 24/04/2014	Spot Bond	6.00000	98.81423		6.00000	98.71802			0.00	0	0.00
IVA419		On 08/05/2014	Spot Bond	100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	99.89983			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.06971			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.10792			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.62173			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49565			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.89327			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.04680			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.05622			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.95194			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.04619			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.31845			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.50056			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.19911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.38699			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.39038			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.39717			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.36662			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.24851			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.06966			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.88866			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.81739			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	97.59602		100.00000	96.86221			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	97.35450		100.00000	95.83333			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	79.52070		100.00000	79.00433			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.16908			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	56.90820		100.00000	56.48648			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.55266			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	16.33551		100.00000	16.21708			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.37841			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	63.38208		100.00000	62.92256			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	64.88173		100.00000	64.41134			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	55.87576		100.00000	55.46168			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	54.72295		100.00000	54.41207			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	55.28282		100.00000	54.86855			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	50.31427		100.00000	49.82873			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.36503			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.09888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond		9.18000	137.08815		9.18000	136.98621			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08936			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.86060			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.13982			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		9.53000	94.50079		9.53000	94.42910			1,342,777,000,000.00	140,900,000	177,600,000.00
LGL03	On 03/04/2018	Spot Bond		9.68000	67.59570		9.68000	95.80641			193,600,000,000.00	20,000,000	10,000,000.00
LGL04	On 14/08/2020	Spot Bond		10.12000	95.42827		10.12000	95.35150			238,832,000,000.00	23,600,000	26,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.52527			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.37500	100.61020		11.37500	100.51850			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.67709			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.67939			0.00	10,000,000	192,000,000.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.80340			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.95215			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.12697			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.36954			0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.91359			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.59248			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.21159			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.90557			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	85.88235		100.00000	85.28037			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	56.14087		100.00000	55.82194			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	63.38208		100.00000	62.92256			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.83799			0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond		100.00000	99.72678		100.00000	98.91599			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	59.36270		100.00000	58.91787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBC022	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.00287			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.58786			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.33355			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.69503			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.30190			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.97921			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.67855			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.55194			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.95900			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.88116			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.28762			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.93723			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.93191			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	98.11828		100.00000	97.33333			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	88.74868		100.00000	88.12661			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	59.58134		100.00000	59.01272			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	44.75181		100.00000	44.42736			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	15.19318		100.00000	15.08059			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	37.09273		100.00000	36.81786			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.41500	101.35049		9.41500	101.27367			61,197,500,000.00	6,500,000	160,300,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.07647			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.99269			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.87129			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.04481			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.06130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.14375			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.40977			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.43894			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.76500	102.59562		8.76500	102.52311			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.48500	100.35370		9.48500	100.27666			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		10.26000	99.64430		10.26000	99.56170			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.80000	103.40765		6.80000	103.35067			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.78885			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.82217			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		10.32000	101.17744		10.32000	101.09157			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		8.12500	104.01182		8.12500	103.94318			332,312,500,000.00	40,900,000	4,800,900,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.28997			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.69000	99.20649		9.69000	99.12916			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	10.01729		100.00000	9.94305			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.23263			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		9.39000	99.13563		9.39000	99.06069			336,162,000,000.00	35,800,000	150,300,000.00
MTN02	On 13/07/2014	Spot Bond		7.90500	101.72426		7.90500	101.66033			0.00	0	16,100,000.00
MTN03	On 13/07/2015	Spot Bond		8.22500	102.20674		8.22500	102.13849			164,500,000,000.00	20,000,000	980,000,000.00
MTN04	On 13/07/2017	Spot Bond		9.33000	103.06733		9.33000	102.98947			213,657,000,000.00	22,900,000	72,300,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.76106		100.89771	5.71896			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.83920		100.61875	5.79663			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	99.87942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.87763			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.87553			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.87361			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.87249			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.86145			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.84834			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.29931	100.00000	0.29714				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.29931	100.00000	0.29714				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.65000	93.76795		9.65000	93.69475			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	8.07500	97.75096		8.07500	97.68686			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.30225			0.00	450,000,000	150,000,000.00
NBK11A		On 28/11/2020	Spot Bond	9.84000	97.31547		9.84000	97.23803			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.49897			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.42823			0.00	11,000,000,000	5,500,000,000.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.84821			0.00	0	200,000,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.56467			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.51491			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.09039			0.00	600,000,000	300,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.13408			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.82500	108.30188		7.82500	108.23301			469,500,000,000.00	60,000,000	3,723,700,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.31028			0.00	3,986,000,000	1,039,600,000.00
NBK3A		On 09/09/2019	Spot Bond	9.31500	113.69534		9.31500	113.60959			388,435,500,000.00	41,700,000	43,800,000.00
NBK4		On 28/10/2024	Spot Bond	11.35500	31.59585		11.35500	31.56794			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	8.22500	104.62261		8.22500	104.55313			0.00	0	1,050,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.25582			0.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.27517			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.72000		107.43562		7.72000	103.21264			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.78924			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.57500		105.09100		8.57500	105.01790			335,282,500,000.00	39,100,000	41,700,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.76405			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.43999			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.72196			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.54805			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.37863			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.26733			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	87.78545			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.19409			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	100.11585			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.13532			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.07329			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.43774			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	83.94932			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.95855			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.90819			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.00686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.80191			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.86545			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.81216			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.48747			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.77949			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.76799			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.76733			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.13189			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	100.00000		7.84809		100.00000	0.00924		500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
NCLN83	On 20/03/2024	Spot Bond	10.66000		100.40683		10.66000	100.16253		53,300,000,000,000.00	5,000,000,000	5,000,000,000.00	
NED11	On 17/09/2015	Spot Bond	9.07500		106.36555		9.07500	106.28735			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	102.48383			0.00	0	200,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.45003			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	7.03500		101.74242		7.03500	99.98073			0.00	0	1,900,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.43216			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.78000		111.28083		12.78000	111.16664			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	112.18893			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.65010			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.99307			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.51901			0.00	20,000,000	1,500,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.71000		158.97943		2.71000	158.92795			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.37000		100.33480		9.37000	100.25869			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.87562			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	10.00000		104.21754		10.00000	104.19209			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.34279			0.00	0	250,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.43545			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.27134			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.25862			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.31128			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	10.20000	104.25008		10.20000	104.63514			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.36396			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.31134			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.34284			0.00	0	100,000,000.00
NQ1C10		On 22/05/2020	Spot Bond	10.40000	104.28270		10.40000	104.25247			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.44815			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.38502			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.36389			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.76337			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.63516			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.40597			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond	7.57500	109.45546		7.57500	103.85757			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	9.15500	114.20275		9.15500	114.11852			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	9.51500	119.37893		9.51500	119.28699			0.00	0	750,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.60500	160.76620		2.60500	160.71552			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.86000	120.79550		9.86000	120.69972			0.00	0	310,000,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.24492			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.23614			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.06535			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.13560			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.88784			0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.80916			0.00	20,000,000	10,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.50005			0.00	70,000,000	35,000,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.94275			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.48228		100.00000	18.34828			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		27.20542		100.00000	27.00381			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.35500		105.04863		7.35500	104.98611			984,834,500,000.00	133,900,000	158,800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		13.76254		100.00000	13.65941			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	92.55000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		42.03002		100.00000	41.71855			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.89341			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	103.55370			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.87745			0.00	0	30,000,000.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.14057			0.00	0	0.00
PNP13	On 12/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.27401			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.14585			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.75331			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.48831			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.09667			0.00	0	250,000,000.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.81810			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.80262			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.90030			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.85325			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.82092			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.95407			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.89541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.85466			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.01347			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.94457			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.89401			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.09119			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.09715			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.09983			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.10579			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.13135			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.13729			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.49766			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.14991			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.12500		109.12914		7.12500	109.06584			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.65500		96.20380		6.65500	96.15162			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.60000		36.83835		8.60000	36.81280			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.10500		114.96522		7.12500	114.86703		3,867,838,120,500,000.00	51,842,100,000	47,293,920,000.00	
R158	On 15/09/2015	Spot Bond	7.12500		114.93369		7.12500	114.86703			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	7.02500		89.59590		7.02500	89.54464			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	7.12500		120.34577		7.12500	120.27596			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.95500		83.76520		6.95500	83.71776			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.71000		115.13415		8.78000	114.46906		7,348,721,603,512,000.00	91,816,487,200	80,087,580,000.00	
R187P	On 21/12/2026	Spot Bond	8.52000		34.19922		8.52000	34.17571			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.44000		31.79804		8.44000	31.77638			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	2.20000		265.91325		2.20000	265.83820		38,314,760,000,000.00	17,415,800,000	27,558,300,000.00	
R201	On 21/12/2014	Spot Bond	6.30000		103.23219		6.28500	103.19214		49,064,400,000,000.00	7,788,000,000	14,448,800,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202		On 07/12/2033	Spot Bond	2.40000	202.84371		2.40000	202.78314			135,980,160,000,000.00	56,658,400,000	51,979,769,400.00
R2023		On 28/02/2023	Spot Bond	8.53000	98.63202		8.60000	98.14308			3,754,091,385,000,000.00	40,104,500,000	69,989,850,000.00
R203		On 15/09/2017	Spot Bond	7.77500	104.82501		7.83000	104.58749			5,195,577,118,250,000.00	68,241,430,000	25,280,260,000.00
R2030		On 31/01/2030	Spot Bond	9.22000	90.12016		9.22000	90.05286			686,687,160,000,000.00	74,478,000,000	68,181,500,000.00
R2037		On 31/01/2037	Spot Bond	9.30500	92.64929		9.30500	92.57948			1,278,507,000,000,000.00	37,400,000,000	45,683,360,000.00
R204		On 21/12/2018	Spot Bond	8.00500	101.08529		8.06500	100.78215			3,205,374,142,722,000.00	00,421,504,400	66,173,670,000.00
R2048		On 28/02/2048	Spot Bond	9.39500	97.36682		9.39500	97.29277			920,590,683,500,000.00	97,987,300,000	93,144,600,000.00
R207		On 15/01/2020	Spot Bond	8.25500	95.87410		8.32000	95.51871			4,379,220,365,494,000.00	30,493,078,800	24,554,770,000.00
R208		On 31/03/2021	Spot Bond	8.38000	93.83039		8.43500	93.49200			8,291,260,207,880,000.00	89,410,526,000	38,151,827,800.00
R209		On 31/03/2036	Spot Bond	9.16500	74.83998		9.21000	74.45538			1,578,654,226,929,000.00	72,248,142,600	20,150,360,600.00
R210		On 31/03/2028	Spot Bond	2.35000	154.93640		2.35000	154.89077			5,177,990,000,000.00	2,203,400,000	29,903,795,700.00
R211		On 31/01/2017	Spot Bond	1.00000	125.85929		1.00000	125.83607			1,087,000,000,000.00	1,087,000,000	25,358,000,000.00
R212		On 31/01/2022	Spot Bond	2.10000	126.03504		2.19000	125.19107			27,034,140,000,000.00	12,873,400,000	06,244,600,000.00
R213		On 28/02/2031	Spot Bond	9.14500	84.79588		9.20000	84.32850			3,895,155,744,067,500.00	25,932,831,500	54,868,145,400.00
R214		On 28/02/2041	Spot Bond	9.32500	75.19965		9.32500	75.14288			3,546,852,337,500,000.00	80,359,500,000	74,753,200,000.00
R225C		On 15/03/2014	Spot Bond	6.14500	99.44749		6.14500	99.39757			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	6.25500	96.42443		6.25500	96.37522			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	7.18500	92.58672		7.18500	92.53257			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	7.02500	89.59590		7.02500	89.54464			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.94500	86.69566		6.94500	86.64662			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.95500	83.76520		6.95500	83.71776			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	6.34000	97.77517		6.34000	97.72538			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	6.29000	94.81392		6.29000	94.76553			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	7.09500	90.95437		7.09500	90.90212			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond	6.96500	88.04371		6.96500	87.99405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	6.94500		85.11959		6.94500	85.07171			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	7.00500		82.12672		7.00500	82.08013			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.80500		77.31735		7.80500	77.26857			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.85500		74.27529		7.85500	74.22814			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	8.07000		70.82699		8.07000	70.78082			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	8.05000		68.14360		8.05000	68.09929			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	8.03000		65.57449		8.03000	65.53195			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	8.02000		63.07883		8.02000	63.03796			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	8.28000		59.69093		8.28000	59.65103			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	8.26000		57.39353		8.26000	57.35526			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.35500		54.74843		8.35500	54.71151			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	8.32500		52.67212		8.32500	52.63672			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	8.29500		50.68916		8.29500	50.65522			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	8.26500		48.79493		8.26500	48.76237			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	8.22500		47.02730		8.22500	46.99607			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	8.18500		45.34115		8.18500	45.31118			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.72000		41.30267		8.72000	41.27363			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.68000		39.74221		8.68000	39.71438			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.64000		38.25539		8.64000	38.22873			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.60000		36.83835		8.60000	36.81280			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.56000		35.48744		8.56000	35.46294			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.52000		34.19922		8.52000	34.17571			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.48000		32.97044		8.48000	32.94788			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.44000		31.79804		8.44000	31.77638			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.37378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.48249			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.58171			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.52585			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.39672			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.51716		100.00000	12.42336			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.73423		100.00000	5.69174			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.04107			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.10415			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.64711			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.04775			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.45447			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.67757			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.24597			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.42648			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.47444			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.03799			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.06987			0.00	11,000,000	5,500,000.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.49725			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.22526			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.36070			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.26972			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.17593			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.66311			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.03395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.22273			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.19994			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.19994			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.11605			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.25786			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.53314			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.42447		12.35000	102.32445			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.28246			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.78597		100.00000	11.70052			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.17215			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.64569			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.42454			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.25983			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.49041			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	96.05263		100.00000	95.30026			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.64208			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.72281		100.00000	1.71004			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.34545		100.00000	9.27620			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	21.50397		100.00000	21.34283			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.28601		100.00000	13.23724			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	21.51564		100.00000	21.35965			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	103.12464			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.34293			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.73500	104.23509		9.73500	104.15346			220,011,000,000.00	22,600,000	634,100,000.00
RW23	On 10/12/2023	Spot Bond		9.85000	89.85845		9.85000	99.40510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW28	On 10/12/2028	Spot Bond		10.35000	83.71884		10.35000	100.84484			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	96.21256			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		8.37500	108.26670		8.37500	108.19311			837,500,000.00	100,000	3,000,100,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.48188			0.00	60,000,000	30,000,000.00
SBK14	On 01/12/2017	Spot Bond		9.88000	101.17265		9.88000	101.09226			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.20735			0.00	0	300,000,000.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.99951			0.00	0	5,100,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.17697			0.00	20,000,000	3,010,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.19943			0.00	20,000,000	10,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.19400			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		8.22500	103.73136		8.22500	103.66210			0.00	0	4,251,837,300.00
SBK9	On 10/04/2018	Spot Bond		9.66500	98.56465		9.66500	98.48801			0.00	0	402,100,000.00
SBK11	On 09/04/2014	Spot Bond		2.60000	136.82262		2.60000	133.06186			416,000,000,000.00	160,000,000	80,000,000.00
SBN27	On 15/09/2015	Spot Bond		8.58500	112.66545		8.58500	112.58699			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		8.44500	112.88015		8.44500	112.80280			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		8.37500	112.98772		8.37500	112.91092			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		9.23000	100.42026		9.23000	100.34519			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		8.52000	112.76506		8.52000	112.68711			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.48500	112.81875		8.48500	112.74108			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.89325			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.82690			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.00762			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.61065			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.88000	103.51051		8.88000	103.43600			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.55074			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.79510			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.82641			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	10.08500		101.83146		10.08500	101.74892			201,700,000,000.00	20,000,000	10,000,000.00
SBS20	On 15/05/2026	Spot Bond	10.43000		99.78766		10.43000	99.70362			208,600,000,000.00	20,000,000	10,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	99.79318			0.00	20,000,000	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.98636			0.00	59,000,000	29,500,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.60467			0.00	20,000,000	10,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.36071			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	9.55500		99.09455		9.55500	99.01792			1,370,187,000,000.00	143,400,000	169,700,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		8.01368		100.00000	7.89275			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.48000		92.54548		9.48000	92.47447			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	10.13500		93.90164		10.13500	93.82474			0.00	0	7,100,000.00
SBS9	On 07/07/2016	Spot Bond	8.30500		107.72427		8.30500	107.65165			1,207,547,000,000.00	145,400,000	624,300,000.00
SBSI11	On 07/12/2023	Spot Bond	2.73000		124.70039		2.73000	255.02063			11,083,800,000,000.00	4,060,000,000	2,030,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.70000		102.37805		1.70000	123.33153			34,000,000,000.00	20,000,000	50,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.45000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		9.89387		100.00000	9.82055			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.19290		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		108.19698		2.27000	121.33590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.31080		6.50000	102.25687			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.00290			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.67892			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.42160			0.00	0	2,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.86000		97.88705		9.86000	97.80943			121,278,000,000.00	12,300,000	14,100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.08186			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.45171			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.79545			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.71403			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.06025			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.50557		100.00000	10.42940			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.02786			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.42500		107.38794		8.42500	102.50435			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.66500		93.96782		9.66500	96.34686			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	9.18000		100.56767		9.18000	100.49289			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.43183			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.39626			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.50789			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.40698			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.14400			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.93000		102.61596		8.93000	102.54211			1,786,000,000.00	200,000	200,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.51307			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.66885			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.32570			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	10.11500		93.29401		10.11500	93.21817			381,335,500,000.00	37,700,000	2,452,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.29473				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.79349				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.12337				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	10.04300		85.95789	10.04300	85.88850				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	10.10500		85.68103	10.10500	85.61144				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.53000		102.20745	7.53000	102.14520				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.58000		90.15482	9.58000	90.08493				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.95014				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	9.01000		101.07092	9.01000	100.99713				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	8.02500		113.52778	8.02500	113.45378				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	3.04000		97.72733	3.04000	98.06550				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	9.01500		97.17899	9.01500	97.10839				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000	0.00000	99.94591				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000	0.00000	101.78943				0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond	0.00000		100.00000	0.00000	101.35898				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	10.20000		103.56780	10.20000	103.48292				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.13188				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.16209				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.89478				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.43000		75.77071	10.43000	76.00391				0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.25348				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.28090				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.23625				0.00	0	0.00
SY1031	On 11/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.94146				0.00	0	0.00
SY1032	On 14/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.89721				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1033	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.83866			0.00	0	0.00
SY1034	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.85303			0.00	0	0.00
SY1035	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.83880			0.00	0	0.00
SY1036	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.83842			0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.75067			0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.73519			0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.64639			0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.58636			0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.52805			0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.42334			0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.82523			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.89115			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.78674			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.78714			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.60690			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.58500		111.96897		7.58500	111.90028			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.38000		100.61137		9.38000	100.53539			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		73.96514		100.00000	73.54087			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		56.20417		100.00000	55.78766			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		22.53261		100.00000	22.36925			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.09000		107.25829		7.09000	103.20308			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.21183			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.07231			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.23514			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.13913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.79723		0.00		0	0.00	
TFS119	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.88936		0.00		0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.06897		0.00		0	0.00	
TFS84	On 28/07/2016	Spot Bond	8.37500		101.01681	8.37500	100.94816		0.00		0	0.00	
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.29999		0.00		0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.22975		0.00		0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.23937		0.00		0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.48919	7.83000	100.42524		0.00		0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.22444		0.00		0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.23648		0.00		0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.15358		0.00		0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.22444		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.23648		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000		78.52533	7.16000	100.38942		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.26005		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.25812		0.00		0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.30416		0.00		0	0.00	
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.29794		0.00		0	0.00	
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.48469		0.00		0	0.00	
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.46345		0.00		0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.22396		0.00		0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.23937		0.00		0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.54438	8.73000	100.42578		0.00		0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.22252		0.00		0	0.00	
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.23648		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A6	On 18/07/2041	Spot Bond		9.53500	87.59867		9.53500	95.64800			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.26101			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.25573			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.30321			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.30130			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.45164			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.45353			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.24367			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.11165		101.06155	6.06593			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.22252			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	109.03093			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.26581			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.28500			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.48657			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69160			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.23633			0.00	0	232,000,000.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.24122			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.23633			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.24122			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.24367			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.23339			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.24122			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26813			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.26813			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.30723			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.31699			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.30479			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.49945			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.51157			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.50672			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.87500		106.77938		8.87500	106.70299			82,537,500,000.00	9,300,000	1,027,600,000.00
TL20	On 22/02/2020	Spot Bond	8.49500		88.39981		8.49500	88.31330			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.74000		103.82775		8.74000	103.75417			291,042,000,000.00	33,300,000	6,150,964,400.00
TN20	On 17/09/2020	Spot Bond	9.63500		108.36729		9.63500	108.28281			176,836,936,000,000.00	18,353,600,000	37,572,800,000.00
TN23	On 06/11/2023	Spot Bond	9.78000		109.14446		9.78000	109.05812			0.00	0	9,882,400,000.00
TN25	On 19/08/2025	Spot Bond	9.93000		101.59927		9.93000	101.51903			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.93000		94.49847		9.93000	94.42260			1,646,394,000,000.00	165,800,000	7,959,530,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.65564			0.00	40,000,000	20,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.35333			0.00	3,000,000,000	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.94490			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.81468			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.80967			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.80904			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.78386			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.73211			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.47388			0.00	0	170,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.49567			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.50871			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.29682		10.00000	100.20768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond		9.75000	100.28942		9.75000	100.20251			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.28999		100.00000	10.20212			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	98.98601			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.87524			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.54165			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.37545			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.39209			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.16945			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	96.24785			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.75732			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.53678			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.36983			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	98.10190			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	97.41009			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	94.23502			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		100.00000	67.21915		100.00000	66.84982		2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
TSP158	On 05/02/2015	Spot Bond		100.00000	50.47702		100.00000	50.19026		770,000,000,000,000.00	7,700,000,000	5,000,000,000.00	
TWC02U	On 17/04/2014	Spot Bond		100.00000	87.05461		100.00000	86.45286			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.26289			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.20546			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.37432			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.34437			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.31442			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.26951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC041	On 12/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.23540			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.23956			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond		100.00000	94.91155		100.00000	94.19614			0.00	0	0.00
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.26289			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.35988			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.26755			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.31673			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.83500	109.07374		9.83500	108.98698			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.41559			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28025			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.65178			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		10.17000	104.24820		10.17000	104.16253			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.56542			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.60406			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.94594			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.94388			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.94388			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.64066			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.66193			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.48500	112.88198		7.48500	112.81326			0.00	0	9,874,364,900.00
WS05	On 01/08/2018	Spot Bond		1.48000	231.68385		1.48000	231.63191			0.00	0	6,120,000,000.00
WSP1	On 28/05/2015	Spot Bond		7.42500	103.73184		7.42500	103.66918			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		8.33500	103.70008		8.33500	103.62992			791,825,000,000.00	95,000,000	8,795,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.62000	103.40564		8.62000	103.33334			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.94500	102.07646		8.94500	102.00246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	8.97500	101.94769		8.97500	101.87354			0.00	0	1,994,454,500.00
Z014	On 30/06/2015	Spot Bond	7.07500	90.80858		7.07500	90.75627			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.31000	99.16002		6.31000	99.10905			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.32000	97.63326		6.32000	97.58377			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	7.00500	89.03514		7.00500	88.98463			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.30000	95.15234		6.30000	95.10344			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.07500	90.79114		7.07500	90.73884			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	8.01000	64.25115		8.01000	64.20935			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	30.98387		100.00000	30.80785			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	16.40015		100.00000	16.30698			0.00	0	0.00

Total for j-Bonds : **75,325,335,873,729,500.00** **11,617,457,300** **01 862 265 500.00**

Grand Total: **75,325,350,800,880,900.00** **11,617,633,374** **01 865 863 195.00**