



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 19/02/2014

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 19/02/2014	Any day expiry	10.93830	10.93830		10.88620	10.88620		14.29	10,938,300.00	1,000	0.00	
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	438.30000	0.43830	386.24880	0.38625	438.300	14.29	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	0.00000	0.00000	0.04880	0.00005	0.000	14.29	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.98	Call	0.00000	0.00000	7.02860	0.00703	0.000	14.29	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.98	Put	41.70000	0.04170	100.82860	0.10083	41.700	14.29	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	0.00000	0.00000	5.00740	0.00501	0.000	14.29	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	61.70000	0.06170	118.80740	0.11881	61.700	14.29	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Call	0.00000	0.00000	0.03890	0.00004	0.000	14.29	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put	361.70000	0.36170	413.83890	0.41384	361.700	14.29	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.94620	10.94620	10.89420	10.89420		13.38	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,646.20000	2.64620	2,594.20000	2.59420	2,646.200	33.84	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	33.84	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	946.21780	0.94622	894.24490	0.89424	946.218	18.80	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	0.01780	0.00002	0.04490	0.00004	0.018	18.80	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	380.41490	0.38041	332.30590	0.33231	380.415	14.97	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	4.21490	0.00421	8.10590	0.00811	4.215	14.97	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	370.84160	0.37084	323.03210	0.32303	370.842	14.93	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	4.64160	0.00464	8.83210	0.00883	4.642	14.93	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	361.30680	0.36131	313.81570	0.31382	361.307	14.89	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	5.10680	0.00511	9.61570	0.00962	5.107	14.89	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Call	176.68110	0.17668	141.12210	0.14112	176.681	14.01	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.80	Put	30.48110	0.03048	46.92210	0.04692	30.481	14.01	0.00	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Call	1.59170	0.00159	1.34440	0.00134	1.592	19.04	0.00	0	500.00
\$ / R	On 26/02/2014	Any day expiry	11.59	Put	645.39170	0.64539	697.14440	0.69714	645.392	19.04	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.94790	10.94790	10.89580	10.89580		13.58	0.00	0	10,070.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	327.42780	0.32743	281.84430	0.28184	327.428	14.70	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	9.52780	0.00953	16.04430	0.01604	9.528	14.70	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.94950	10.94950	10.89750	10.89750		13.74	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,859.50130	1.85950	1,807.50220	1.80750	1,859.501	28.27	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.00130	0.00000	0.00220	0.00000	0.001	28.27	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,849.50140	1.84950	1,797.50230	1.79750	1,849.501	28.15	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.00140	0.00000	0.00230	0.00000	0.001	28.15	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,839.50140	1.83950	1,787.50240	1.78750	1,839.501	28.03	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.00140	0.00000	0.00240	0.00000	0.001	28.03	0.00	0	0.00

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	11.21	Call	25.42980		0.02543		20.07600	0.02008	25.430	15.84	0.00	0	1,500.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Put	285.92980		0.28593		332.57600	0.33258	285.930	15.84	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry			10.95520		10.95520		10.90240	10.90240		13.38	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Call	167.13760		0.16714		134.95170	0.13495	167.138	13.49	0.00	0	3,500.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Put	61.93760		0.06194		82.55170	0.08255	61.938	13.49	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Call	43.77730		0.04378		34.63080	0.03463	43.777	14.91	0.00	0	3,500.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Put	248.57730		0.24858		292.23080	0.29223	248.577	14.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.98160		10.98160		10.92550	10.92550		13.80	1,492,355,513.60	135,896	1,565,335.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,281.60060		3.28160		3,225.50070	3.22550	3,281.601	29.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00060		0.00000		0.00070	0.00000	0.001	29.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,781.60130		2.78160		2,725.50140	2.72550	2,781.601	25.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.00130		0.00000		0.00140	0.00000	0.001	25.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,281.60260		2.28160		2,225.50290	2.22550	2,281.603	21.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.00260		0.00000		0.00290	0.00000	0.003	21.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,731.63060		1.73163		1,675.54460	1.67554	1,731.631	18.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.03060		0.00003		0.04460	0.00004	0.031	18.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,391.77580		1.39178		1,335.74260	1.33574	1,391.776	16.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	0.17580		0.00018		0.24260	0.00024	0.176	16.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,381.78500		1.38179		1,325.75500	1.32576	1,381.785	16.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.18500		0.00019		0.25500	0.00026	0.185	16.87	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,371.79480		1.37179		1,315.76810	1.31577	1,371.795	16.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	0.19480		0.00019		0.26810	0.00027	0.195	16.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,281.90880		1.28191		1,225.91980	1.22592	1,281.909	16.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.30880		0.00031		0.41980	0.00042	0.309	16.42	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,231.99880		1.23200		1,176.03850	1.17604	1,231.999	16.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.39880		0.00040		0.53850	0.00054	0.399	16.19	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,182.11470		1.18211		1,126.19070	1.12619	1,182.115	15.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.51470		0.00051		0.69070	0.00069	0.515	15.97	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,082.45590		1.08246		1,026.60420	1.02660	1,082.456	15.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	0.85590		0.00086		1.10420	0.00110	0.856	15.52	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	983.00780		0.98301		927.26910	0.92727	983.008	15.05	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	1.40780		0.00141		1.76910	0.00177	1.408	15.05	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	834.55490		0.83455		779.09560	0.77910	834.555	14.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	2.95490		0.00295		3.59560	0.00360	2.955	14.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	785.37600		0.78538		730.05500	0.73005	785.376	14.12	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	3.77600		0.00378		4.55500	0.00456	3.776	14.12	0.00	0	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	765.76390		0.76576		710.50680	0.71051	765.764	14.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	4.16390		0.00416		5.00680	0.00501	4.164	14.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	736.41950		0.73642		681.26900	0.68127	736.419	13.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	4.81950		0.00482		5.76900	0.00577	4.819	13.89	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	687.74210		0.68774		632.80280	0.63280	687.742	13.66	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	6.14210		0.00614		7.30280	0.00730	6.142	13.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	678.04600		0.67805		623.15470	0.62315	678.046	13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	6.44600		0.00645		7.65470	0.00765	6.446	13.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	658.69850		0.65870		603.90990	0.60391	658.699	13.52	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	7.09850		0.00710		8.40990	0.00841	7.099	13.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	649.04810		0.64905		594.31420	0.59431	649.048	13.47	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	7.44810		0.00745		8.81420	0.00881	7.448	13.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	639.41430		0.63941		584.74670	0.58475	639.414	13.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	7.81430		0.00781		9.24670	0.00925	7.814	13.42	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	591.52270		0.59152		538.39180	0.53839	591.523	13.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	9.92270		0.00992		12.89180	0.01289	9.923	13.19	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	544.17130		0.54417		493.13420	0.49313	544.171	12.96	0.00	0	3,793.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	12.57130		0.01257		17.63420	0.01763	12.571	12.96	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	498.99900		0.49900		449.18380	0.44918	498.999	13.03	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	17.39900		0.01740		23.68380	0.02368	17.399	13.03	0.00	0	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	455.18430		0.45518		406.75860	0.40676	455.184	13.11	0.00	0	50.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	0.25190	0.00025	0.03620	0.00004	0.252	33.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,518.65190	3.51865	3,574.53620	3.57454	3,518.652	33.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.02030	0.00002	0.00150	0.00000	0.020	33.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,368.42030	4.36842	4,424.50150	4.42450	4,368.420	33.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.00670	0.00001	0.00040	0.00000	0.007	33.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,718.40670	4.71841	4,774.50040	4.77450	4,718.407	33.10	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.98540	10.98540	10.92880	10.92880		13.88	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,895.41620	1.89542	1,838.82440	1.83882	1,895.416	18.71	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.01620	0.00002	0.02440	0.00002	0.016	18.71	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,885.41710	1.88542	1,828.82570	1.82883	1,885.417	18.67	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.01710	0.00002	0.02570	0.00003	0.017	18.67	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,875.41800	1.87542	1,818.82700	1.81883	1,875.418	18.63	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.01800	0.00002	0.02700	0.00003	0.018	18.63	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.99710	10.99710	10.94090	10.94090		13.94	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,697.10710	2.69711	2,640.90780	2.64091	2,697.107	23.21	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00710	0.00001	0.00780	0.00001	0.007	23.21	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	901.77500	0.90177	846.74380	0.84674	901.775	14.20	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	4.67500	0.00468	5.84380	0.00584	4.675	14.20	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry			10.99870	10.99870	10.94270	10.94270		13.98	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Call	302.37540	0.30238	264.22970	0.26423	302.375	13.65	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	103.67540	0.10368	121.52970	0.12153	103.675	13.65	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	35.79400	0.03579	30.13530	0.03014	35.794	17.63	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Put	787.09400	0.78709	837.43530	0.83744	787.094	17.63	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.04590	11.04590	10.99350	10.99350		14.24	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,745.96840	2.74597	2,693.57440	2.69357	2,745.968	19.89	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.06840	0.00007	0.07440	0.00007	0.068	19.89	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,114.63520	1.11464	1,063.45880	1.06346	1,114.635	13.88	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	8.73520	0.00874	9.95880	0.00996	8.735	13.88	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Call	394.62070	0.39462	357.83650	0.35784	394.621	13.75	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	148.72070	0.14872	164.33650	0.16434	148.721	13.75	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	62.96610	0.06297	55.72450	0.05572	62.966	18.17	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Put	1,017.06610	1.01707	1,062.22450	1.06222	1,017.066	18.17	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.10410	11.10410	11.05090	11.05090		14.40	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,183.30040	1.18330	1,131.54470	1.13154	1,183.300	13.87	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	19.20040	0.01920	20.64470	0.02064	19.200	13.87	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,173.77140	1.17377	1,122.05370	1.12205	1,173.771	13.84	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	19.67140	0.01967	21.15370	0.02115	19.671	13.84	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,164.25400	1.16425	1,112.68980	1.11269	1,164.254	13.81	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	20.15400	0.02015	21.78980	0.02179	20.154	13.81	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.10600	11.10600	11.05280	11.05280		14.42	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,806.40860	2.80641	2,753.22300	2.75322	2,806.409	19.06	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.40860	0.00041	0.42300	0.00042	0.409	19.06	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,000.09260	1.00009	950.08030	0.95008	1,000.093	13.61	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	34.09260	0.03409	37.28030	0.03728	34.093	13.61	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry			11.10800	11.10800	11.05470	11.05470		14.44	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Call	490.59500	0.49059	452.49730	0.45250	490.595	13.82	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	182.59500	0.18259	197.79730	0.19780	182.595	13.82	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	96.09890	0.09610	87.21350	0.08721	96.099	18.45	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Put	1,188.09890	1.18810	1,232.51350	1.23251	1,188.099	18.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.13910	11.13910	11.08540	11.08540		14.68	143,393,634.30	12,873	202,768.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,139.49490	3.13949	3,085.81530	3.08582	3,139.495	19.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.39490	0.00039	0.41530	0.00042	0.395	19.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,690.10960	2.69011	2,636.50240	2.63650	2,690.110	18.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	1.00960	0.00101	1.10240	0.00110	1.010	18.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,500.59250	2.50059	2,447.05290	2.44705	2,500.593	17.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	1.49250	0.00149	1.65290	0.00165	1.493	17.60	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,390.96980	2.39097	2,337.48680	2.33749	2,390.970	17.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014		Foreign Exchange Future	11.20	Call	339.90420	0.33990	312.47830	0.31248	339.904	14.84	0.00	0	15,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.20	Put	400.80420	0.40080	427.07830	0.42708	400.804	14.84	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.36	Call	285.09350	0.28509	261.38530	0.26139	285.093	15.38	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.36	Put	505.99350	0.50599	535.98530	0.53599	505.993	15.38	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.50	Call	244.83180	0.24483	224.07730	0.22408	244.832	15.84	612,079.50	2,500	5,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.50	Put	605.73180	0.60573	638.67730	0.63868	605.732	15.84	0.00	0	300.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.60	Call	219.90470	0.21990	201.07600	0.20108	219.905	16.17	0.00	0	250.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.60	Put	680.80470	0.68080	715.67600	0.71568	680.805	16.17	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Call	161.52940	0.16153	147.74270	0.14774	161.529	17.21	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	11.90	Put	922.42940	0.92243	962.34270	0.96234	922.429	17.21	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Call	146.43420	0.14643	133.97470	0.13397	146.434	17.56	732,171.00	5,000	49,182.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.00	Put	1,007.33420	1.00733	1,048.57470	1.04857	1,007.334	17.56	0.00	0	300.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.05	Call	139.54210	0.13954	127.69690	0.12770	139.542	17.73	0.00	0	21,000.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.05	Put	1,050.44210	1.05044	1,092.29690	1.09230	1,050.442	17.73	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Call	121.16990	0.12117	110.99250	0.11099	121.170	18.26	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.20	Put	1,182.06990	1.18207	1,225.59250	1.22559	1,182.070	18.26	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Call	116.79780	0.11680	106.97620	0.10698	116.798	18.40	0.00	0	15,489.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.24	Put	1,217.69780	1.21770	1,261.57620	1.26158	1,217.698	18.40	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Call	92.63220	0.09263	85.02000	0.08502	92.632	19.29	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.50	Put	1,453.53220	1.45353	1,499.62000	1.49962	1,453.532	19.29	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Call	66.94350	0.06694	61.75520	0.06176	66.944	20.66	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	12.90	Put	1,827.84350	1.82784	1,876.35520	1.87636	1,827.844	20.66	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.30	Call	50.27690	0.05028	46.68140	0.04668	50.277	22.04	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.30	Put	2,211.17690	2.21118	2,261.28140	2.26128	2,211.177	22.04	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.65	Call	45.30870	0.04531	44.49100	0.04449	45.309	23.84	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	13.65	Put	2,556.20870	2.55621	2,609.09100	2.60909	2,556.209	23.84	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	14.00	Call	43.85920	0.04386	43.43020	0.04343	43.859	25.88	0.00	0	0.00
\$ / R	On	13/06/2014		Foreign Exchange Future	14.00	Put	2,904.75920	2.90476	2,958.03020	2.95803	2,904.759	25.88	0.00	0	0.00
\$ / R	On	18/06/2014		Any day expiry			11.14880	11.14880	11.09500	11.09500		14.67	0.00	0	0.00
\$ / R	On	18/06/2014	8.78	Call	2,371.10800		2.37111	2,317.55730	2.31756	2,371.108	17.12	0.00	0	0.00	
\$ / R	On	18/06/2014	8.78	Put	2.30800		0.00231	2.55730	0.00256	2.308	17.12	0.00	0	0.00	
\$ / R	On	18/06/2014	10.13	Call	1,063.23930		1.06324	1,013.41440	1.01341	1,063.239	13.71	0.00	0	0.00	
\$ / R	On	18/06/2014	10.13	Put	44.43930		0.04444	48.41440	0.04841	44.439	13.71	0.00	0	0.00	
\$ / R	On	18/06/2014	12.24	Call	124.49440		0.12449	114.27330	0.11427	124.494	18.33	0.00	0	0.00	
\$ / R	On	18/06/2014	12.24	Put	1,215.69440		1.21569	1,259.27330	1.25927	1,215.694	18.33	0.00	0	0.00	
\$ / R	On	27/06/2014		Any day expiry			11.16640	11.16640	11.11230	11.11230		14.71	0.00	0	0.00
\$ / R	On	27/06/2014	8.30	Call	2,867.51570		2.86752	2,813.48620	2.81349	2,867.516	18.55	0.00	0	0.00	
\$ / R	On	27/06/2014	8.30	Put	1.11570		0.00112	1.18620	0.00119	1.116	18.55	0.00	0	4,700.00	
\$ / R	On	27/06/2014	10.82	Call	562.62550		0.56263	524.86940	0.52487	562.626	14.00	0.00	0	4,700.00	
\$ / R	On	27/06/2014	10.82	Put	216.22550		0.21623	232.56940	0.23257	216.225	14.00	0.00	0	0.00	
\$ / R	On	30/06/2014		Any day expiry			11.17220	11.17220	11.11800	11.11800		14.68	0.00	0	0.00
\$ / R	On	30/06/2014	10.80	Call	581.42310		0.58142	543.17530	0.54318	581.423	13.93	0.00	0	0.00	
\$ / R	On	30/06/2014	10.80	Put	209.22310		0.20922	225.17530	0.22518	209.223	13.93	0.00	0	500.00	
\$ / R	On	30/06/2014	12.40	Call	125.40360		0.12540	115.69160	0.11569	125.404	18.72	0.00	0	500.00	
\$ / R	On	30/06/2014	12.40	Put	1,353.20360		1.35320	1,397.69160	1.39769	1,353.204	18.72	0.00	0	0.00	
\$ / R	On	28/07/2014		Any day expiry			11.22670	11.22670	11.17180	11.17180		14.83	0.00	0	0.00
\$ / R	On	28/07/2014	8.30	Call	2,928.89210		2.92889	2,874.09900	2.87410	2,928.892	18.18	0.00	0	0.00	
\$ / R	On	28/07/2014	8.30	Put	2.19210		0.00219	2.29900	0.00230	2.192	18.18	0.00	0	4,700.00	
\$ / R	On	28/07/2014	10.82	Call	641.07570		0.64108	602.92190	0.60292	641.076	13.98	0.00	0	4,700.00	
\$ / R	On	28/07/2014	10.82	Put	234.37570		0.23438	251.12190	0.25112	234.376	13.98	0.00	0	0.00	
\$ / R	On	29/07/2014		Any day expiry			11.22860	11.22860	11.17370	11.17370		14.84	0.00	0	0.00
\$ / R	On	29/07/2014	10.80	Call	655.43380		0.65543	616.91470	0.61691	655.434	13.95	0.00	0	0.00	
\$ / R	On	29/07/2014	10.80	Put	226.83380		0.22683	243.21470	0.24321	226.834	13.95	0.00	0	500.00	
\$ / R	On	29/07/2014	11.10	Call	498.27740		0.49828	465.45570	0.46546	498.277	14.62	0.00	0	0.00	
\$ / R	On	29/07/2014	11.10	Put	369.67740		0.36968	391.75570	0.39176	369.677	14.62	0.00	0	201.00	
\$ / R	On	29/07/2014	12.09	Call	214.06690		0.21407	199.02830	0.19903	214.067	17.51	0.00	0	201.00	
\$ / R	On	29/07/2014	12.09	Put	1,075.46690		1.07547	1,115.32830	1.11533	1,075.467	17.51	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	144.67600	0.14468	134.61720	0.13462	144.676	19.11	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Put	1,536.07600	1.53608	1,580.91720	1.58092	1,536.076	19.11	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.27560	11.27560	11.22020	11.22020		15.00	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,345.96030	1.34596	1,293.82400	1.29382	1,345.960	14.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	60.36030	0.06036	63.62400	0.06362	60.360	14.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,336.86940	1.33687	1,284.77290	1.28477	1,336.869	14.21	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	61.26940	0.06127	64.57290	0.06457	61.269	14.21	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,327.79130	1.32779	1,275.73670	1.27574	1,327.791	14.18	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	62.19130	0.06219	65.53670	0.06554	62.191	14.18	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,053.10190	1.05310	1,005.10380	1.00510	1,053.102	13.81	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	107.50190	0.10750	114.90380	0.11490	107.502	13.81	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	260.86800	0.26087	244.12020	0.24412	260.868	17.33	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,055.26800	1.05527	1,093.92020	1.09392	1,055.268	17.33	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry			11.28650	11.28650	11.23090	11.23090		15.00	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Call	727.76900	0.72777	688.68570	0.68869	727.769	13.97	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	241.26900	0.24127	257.78570	0.25779	241.269	13.97	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	163.67550	0.16368	153.25130	0.15325	163.675	19.43	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Put	1,707.17550	1.70718	1,752.35130	1.75235	1,707.175	19.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.32790	11.32790	11.27160	11.27160		15.17	0.00	0	11,360.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,430.02010	3.43002	3,374.46730	3.37447	3,430.020	18.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	2.12010	0.00212	2.86730	0.00287	2.120	18.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,933.30580	2.93331	2,878.07200	2.87807	2,933.306	17.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	5.40580	0.00541	6.47200	0.00647	5.406	17.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,538.81010	2.53881	2,483.66600	2.48367	2,538.810	16.78	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	10.91010	0.01091	12.06600	0.01207	10.910	16.78	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,460.39760	2.46040	2,405.23050	2.40523	2,460.398	16.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	12.49760	0.01250	13.63050	0.01363	12.498	16.62	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,440.82640	2.44083	2,385.65060	2.38565	2,440.826	16.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	12.92640	0.01293	14.05060	0.01405	12.926	16.58	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,343.18020	2.34318	2,287.94130	2.28794	2,343.180	16.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	15.28020	0.01528	16.34130	0.01634	15.280	16.38	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	2,052.43430	2.05243	1,997.67830	1.99768	2,052.434	15.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	24.53430	0.02453	26.07830	0.02608	24.534	15.74	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,766.55930	1.76656	1,712.60050	1.71260	1,766.559	15.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	38.65930	0.03866	41.00050	0.04100	38.659	15.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,598.31730	1.59832	1,545.01380	1.54501	1,598.317	14.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	50.41730	0.05042	53.41380	0.05341	50.417	14.70	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,487.89880	1.48790	1,435.12650	1.43513	1,487.899	14.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	59.99880	0.06000	63.52650	0.06353	59.999	14.44	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,397.13110	1.39713	1,344.86810	1.34487	1,397.131	14.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	69.23110	0.06923	73.26810	0.07327	69.231	14.22	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,230.03930	1.23004	1,179.01080	1.17901	1,230.039	13.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	92.13930	0.09214	97.41080	0.09741	92.139	13.89	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,213.47680	1.21348	1,162.62510	1.16263	1,213.477	13.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	95.57680	0.09558	101.02510	0.10103	95.577	13.89	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,197.01050	1.19701	1,146.33960	1.14634	1,197.011	13.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	99.11050	0.09911	104.73960	0.10474	99.110	13.89	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,148.20510	1.14821	1,098.09640	1.09810	1,148.205	13.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	110.30510	0.11031	116.49640	0.11650	110.305	13.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,140.15870	1.14016	1,090.14680	1.09015	1,140.159	13.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	112.25870	0.11226	118.54680	0.11855	112.259	13.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,132.13790	1.13214	1,082.22380	1.08222	1,132.138	13.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	114.23790	0.11424	120.62380	0.12062	114.238	13.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	1,076.72640	1.07673	1,027.52970	1.02753	1,076.726	13.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	128.82640	0.12883	135.92970	0.13593	128.826	13.90	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	984.84980	0.98485	936.99930	0.93700	984.850	13.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	156.94980	0.15695	165.39930	0.16540	156.950	13.90	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014		Foreign Exchange Future	10.55	Call	947.78300	0.94778	0.00000	0.00000	947.783	13.90	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.55	Put	169.88300	0.16988	0.00000	0.00000	169.883	13.90	1,698,830.00	10,000	10,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	693.86180	0.69386	656.19570	0.65620	693.862	14.36	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	315.96180	0.31596	334.59570	0.33460	315.962	14.36	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Call	454.33650	0.45434	426.98820	0.42699	454.337	15.73	0.00	0	250.00
\$ / R	On	15/09/2014		Foreign Exchange Future	11.51	Put	636.43650	0.63644	665.38820	0.66539	636.437	15.73	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Call	321.04960	0.32105	301.16680	0.30117	321.050	17.04	0.00	0	45,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.00	Put	993.14960	0.99315	1,029.56680	1.02957	993.150	17.04	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	300.22290	0.30022	281.60960	0.28161	300.223	17.31	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,072.32290	1.07232	1,110.00960	1.11001	1,072.323	17.31	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.27	Call	268.65930	0.26866	0.00000	0.00000	268.659	17.78	2,686,593.00	10,000	10,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.27	Put	1,210.75930	1.21076	0.00000	0.00000	1,210.759	17.78	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Call	255.31480	0.25531	239.53410	0.23953	255.315	18.00	0.00	0	23,934.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.35	Put	1,277.41480	1.27741	1,317.93410	1.31793	1,277.415	18.00	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Call	248.97580	0.24898	233.60240	0.23360	248.976	18.11	0.00	0	2,870.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.39	Put	1,311.07580	1.31108	1,352.00240	1.35200	1,311.076	18.11	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Call	241.34680	0.24135	226.30070	0.22630	241.347	18.25	0.00	0	15,296.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.44	Put	1,353.44680	1.35345	1,394.70070	1.39470	1,353.447	18.25	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	218.41690	0.21842	204.78190	0.20478	218.417	18.66	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	1,490.51690	1.49052	1,533.18190	1.53318	1,490.517	18.66	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.75	Call	199.47690	0.19948	0.00000	0.00000	199.477	19.05	1,994,769.00	10,000	10,000.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.75	Put	1,621.57690	1.62158	0.00000	0.00000	1,621.577	19.05	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	158.94900	0.15895	149.22810	0.14923	158.949	20.09	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	1,981.04900	1.98105	2,027.62810	2.02763	1,981.049	20.09	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Call	128.52650	0.12853	123.13390	0.12313	128.526	21.38	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.60	Put	2,400.62650	2.40063	2,451.53390	2.45153	2,400.626	21.38	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Call	123.27100	0.12327	118.79310	0.11879	123.271	23.32	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	14.00	Put	2,795.37100	2.79537	2,847.19310	2.84719	2,795.371	23.32	0.00	0	0.00
\$ / R	On	26/09/2014		Any day expiry			11.35190	11.35190	11.29510	11.29510	11.35190	15.33	0.00	0	0.00
\$ / R	On	26/09/2014	10.80	Call			805.79030	0.80579	764.65920	0.76466	805.790	14.04	0.00	0	0.00
\$ / R	On	26/09/2014	10.80	Put			253.89030	0.25389	269.55920	0.26956	253.890	14.04	0.00	0	500.00
\$ / R	On	26/09/2014	13.10	Call			177.81940	0.17782	166.81660	0.16682	177.819	19.87	0.00	0	500.00
\$ / R	On	26/09/2014	13.10	Put			1,925.91940	1.92592	1,971.71660	1.97172	1,925.919	19.87	0.00	0	0.00
\$ / R	On	29/10/2014		Any day expiry			11.42380	11.42380	11.36570	11.36570	11.42380	15.48	0.00	0	0.00
\$ / R	On	29/10/2014	10.80	Call			892.26100	0.89226	846.06520	0.84607	892.261	14.19	0.00	0	0.00
\$ / R	On	29/10/2014	10.80	Put			268.46100	0.26846	280.36520	0.28037	268.461	14.19	0.00	0	500.00
\$ / R	On	29/10/2014	13.33	Call			198.46030	0.19846	186.77620	0.18678	198.460	20.13	0.00	0	500.00
\$ / R	On	29/10/2014	13.33	Put			2,104.66030	2.10466	2,151.07620	2.15108	2,104.660	20.13	0.00	0	0.00
\$ / R	On	04/11/2014		Any day expiry			11.43690	11.43690	11.37860	11.37860	11.43690	15.48	0.00	0	0.00
\$ / R	On	04/11/2014	10.16	Call			1,383.56540	1.38357	1,328.99660	1.32900	1,383.565	14.10	0.00	0	0.00
\$ / R	On	04/11/2014	10.16	Put			106.66540	0.10667	110.39660	0.11040	106.665	14.10	0.00	0	3,882.00
\$ / R	On	04/11/2014	11.91	Call			443.61090	0.44361	417.38040	0.41738	443.611	16.70	0.00	0	3,882.00
\$ / R	On	04/11/2014	11.91	Put			916.71090	0.91671	948.78040	0.94878	916.711	16.70	0.00	0	0.00
\$ / R	On	25/11/2014		Any day expiry			11.48330	11.48330	11.42430	11.42430	11.48330	15.71	0.00	0	0.00
\$ / R	On	25/11/2014	10.80	Call			963.06550	0.96307	914.83340	0.91483	963.066	14.32	0.00	0	0.00
\$ / R	On	25/11/2014	10.80	Put			279.76550	0.27977	290.53340	0.29053	279.765	14.32	0.00	0	500.00
\$ / R	On	25/11/2014	13.61	Call			206.52660	0.20653	194.80630	0.19481	206.527	20.54	0.00	0	500.00
\$ / R	On	25/11/2014	13.61	Put			2,333.22660	2.33323	2,380.50630	2.38051	2,333.227	20.54	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			11.52320	11.52320	11.46330	11.46330	11.52320	15.75	57,616,000.00	5,000	6,855.00
\$ / R	On	12/12/2014	8.00	Call			3,531.06130	3.53106	3,471.80890	3.47181	3,531.061	18.45	0.00	0	0.00
\$ / R	On	12/12/2014	8.00	Put			7.86130	0.00786	8.50890	0.00851	7.861	18.45	0.00	0	0.00
\$ / R	On	12/12/2014	8.45	Call			3,087.51300	3.08751	3,028.09030	3.02809	3,087.513	17.50	0.00	0	0.00
\$ / R	On	12/12/2014	8.45	Put			14.31300	0.01431	14.79030	0.01479	14.313	17.50	0.00	0	0.00
\$ / R	On	12/12/2014	8.50	Call			3,038.39850	3.03840	2,979.00640	2.97901	3,038.398	17.38	0.00	0	0.00
\$ / R	On	12/12/2014	8.50	Put			15.19850	0.01520	15.70640	0.01571	15.198	17.38	0.00	0	0.00
\$ / R	On	12/12/2014	8.55	Call			2,989.33460	2.98933	2,929.97470	2.92997	2,989.335	17.26	0.00	0	0.00
\$ / R	On	12/12/2014	8.55	Put			16.13460	0.01613	16.67470	0.01667	16.135	17.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Call	2,550.55490	2.55055	2,491.59510	2.49160	2,550.555	16.18	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.00	Put	27.35490	0.02735	28.29510	0.02830	27.355	16.18	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.44	Call	2,131.43360	2.13143	2,073.69620	2.07370	2,131.434	15.37	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.44	Put	48.23360	0.04823	50.39620	0.05040	48.234	15.37	0.00	0	13,326.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Call	2,075.56610	2.07557	2,017.95930	2.01796	2,075.566	15.28	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.50	Put	52.36610	0.05237	54.65930	0.05466	52.366	15.28	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.56	Call	2,020.00130	2.02000	1,962.53240	1.96253	2,020.001	15.20	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.56	Put	56.80130	0.05680	59.23240	0.05923	56.801	15.20	0.00	0	14,100.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,983.13640	1.98314	1,925.76450	1.92576	1,983.136	15.14	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	59.93640	0.05994	62.46450	0.06246	59.936	15.14	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.78	Call	1,819.16720	1.81917	1,762.27930	1.76228	1,819.167	14.89	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.78	Put	75.96720	0.07597	78.97930	0.07898	75.967	14.89	6,229,310.40	82,000	41,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.88	Call	1,729.57220	1.72957	1,672.99350	1.67299	1,729.572	14.75	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.88	Put	86.37220	0.08637	89.69350	0.08969	86.372	14.75	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,623.64590	1.62365	1,567.47960	1.56748	1,623.646	14.58	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	100.44590	0.10045	104.17960	0.10418	100.446	14.58	2,008,918.00	20,000	17,506.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Call	1,303.48140	1.30348	1,252.01120	1.25201	1,303.481	14.11	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	160.28140	0.16028	168.71120	0.16871	160.281	14.11	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	1,214.52760	1.21453	1,164.10920	1.16411	1,214.528	14.19	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	191.32760	0.19133	200.80920	0.20081	191.328	14.19	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Call	1,178.57580	1.17858	1,128.61420	1.12861	1,178.576	14.22	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	205.37580	0.20538	215.31420	0.21531	205.376	14.22	0.00	0	900.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Call	1,074.76520	1.07477	1,026.22470	1.02622	1,074.765	14.33	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	251.56520	0.25157	262.92470	0.26292	251.565	14.33	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Call	996.17170	0.99617	948.82680	0.94883	996.172	14.41	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	292.97170	0.29297	305.52680	0.30553	292.972	14.41	12,011,839.70	41,000	41,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Call	927.66310	0.92766	883.30120	0.88330	927.663	14.49	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	334.46310	0.33446	350.00120	0.35000	334.463	14.49	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Call	910.14220	0.91014	867.42740	0.86743	910.142	14.52	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Put	346.94220	0.34694	364.12740	0.36413	346.942	14.52	0.00	0	14,100.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	888.80170	0.88880	846.71490	0.84671	888.802	14.61	0.00	0	6.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	365.60170	0.36560	383.41490	0.38341	365.602	14.61	6,398,029.75	17,500	25,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Call	837.64610	0.83765	797.12050	0.79712	837.646	14.84	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	414.44610	0.41445	433.82050	0.43382	414.446	14.84	0.00	0	4,955.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.11	Call	832.70210	0.83270	792.33110	0.79233	832.702	14.86	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.11	Put	419.50210	0.41950	439.03110	0.43903	419.502	14.86	0.00	0	7,471.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	789.54130	0.78954	750.57140	0.75057	789.541	15.07	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	466.34130	0.46634	487.27140	0.48727	466.341	15.07	0.00	0	250.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	662.32360	0.66232	627.83480	0.62783	662.324	15.75	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	639.12360	0.63912	664.53480	0.66453	639.124	15.75	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	498.41600	0.49842	471.13270	0.47113	498.416	16.86	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Put	975.21600	0.97522	1,007.83270	1.00783	975.216	16.86	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Call	495.66980	0.49567	468.54770	0.46855	495.670	16.88	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Put	982.46980	0.98247	1,015.24770	1.01525	982.470	16.88	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.50	Call	382.84210	0.38284	361.68570	0.36169	382.842	18.00	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.50	Put	1,359.64210	1.35964	1,398.38570	1.39839	1,359.642	18.00	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Call	299.71430	0.29971	282.92620	0.28293	299.714	19.10	12,397,682.02	41,365	29,955.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Put	1,776.51430	1.77651	1,819.62620	1.81963	1,776.514	19.10	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.06	Call	291.42410	0.29142	275.11050	0.27511	291.424	19.23	0.00	0	7,471.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.06	Put	1,828.22410	1.82822	1,871.81050	1.87181	1,828.224	19.23	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.24	Call	268.44200	0.26844	253.46060	0.25346	268.442	19.63	22,012,244.00	82,000	41,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.24	Put	1,985.24200	1.98524	2,030.16060	2.03016	1,985.242	19.63	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.26	Call	266.05270	0.26605	251.21080	0.25121	266.053	19.67	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.26	Put	2,002.85270	2.00285	2,047.91080	2.04791	2,002.853	19.67	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.60	Call	229.85120	0.22985	217.17430	0.21717	229.851	20.41	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.60	Put	2,306.65120	2.30665	2,353.87430	2.35387	2,306.651	20.41	0.00	0	0.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	14.20	Call	202.54300	0.20254	194.96880	0.19497	202.543	22.49	0.00	0	0.00	

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	14.20	Put	2,879.34300		2.87934		2,931.66880	2.93167	2,879.343	22.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Call	201.99950		0.20200		194.51450	0.19451	202.000	22.61	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Put	2,908.79950		2.90880		2,961.21450	2.96121	2,908.800	22.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	194.78900		0.19479		188.82980	0.18883	194.789	25.11	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Put	3,511.58900		3.51159		3,565.52980	3.56553	3,511.589	25.11	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry			11.53020		11.53020		11.47020	11.47020		15.74	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Call	1,016.31010		1.01631		968.60790	0.96861	1,016.310	14.39	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	286.11010		0.28611		298.40790	0.29841	286.110	14.39	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	215.58850		0.21559		206.53240	0.20653	215.588	20.82	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Put	2,485.38850		2.48539		2,536.33240	2.53633	2,485.389	20.82	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry			11.63330		11.63330		11.57130	11.57130		15.98	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Call	1,131.89000		1.13189		1,082.85840	1.08286	1,131.890	14.53	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	298.59000		0.29859		311.55840	0.31156	298.590	14.53	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	252.33260		0.25233		243.51770	0.24352	252.333	22.17	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Put	2,889.03260		2.88903		2,942.21770	2.94222	2,889.033	22.17	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry			11.69920		11.69920		11.63670	11.63670		16.18	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Call	1,204.76980		1.20477		1,155.61010	1.15561	1,204.770	14.61	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	305.56980		0.30557		318.91010	0.31891	305.570	14.61	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	272.13390		0.27213		269.37930	0.26938	272.134	22.52	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Put	3,072.93390		3.07293		3,132.67930	3.13268	3,072.934	22.52	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.74700		11.74700		11.68440	11.68440		16.31	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Call	1,791.39930		1.79140		1,734.41570	1.73442	1,791.399	14.89	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	144.39930		0.14440		150.01570	0.15002	144.399	14.89	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Call	1,194.14840		1.19415		1,146.34800	1.14635	1,194.148	14.79	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	347.14840		0.34715		361.94800	0.36195	347.148	14.79	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,139.65280		1.13965		1,092.76380	1.09276	1,139.653	14.88	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	382.65280		0.38265		398.36380	0.39836	382.653	14.88	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,133.72060		1.13372		1,086.93570	1.08694	1,133.721	14.89	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	386.72060		0.38672		402.53570	0.40254	386.721	14.89	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,127.81750		1.12782		1,081.13260	1.08113	1,127.818	14.90	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	390.81750		0.39082		406.73260	0.40673	390.818	14.90	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	301.63270		0.30163		291.10220	0.29110	301.633	21.20	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Put	2,754.63270		2.75463		2,806.70220	2.80670	2,754.633	21.20	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry			11.77470		11.77470		11.71210	11.71210		16.35	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Call	1,288.14630		1.28815		1,239.15090	1.23915	1,288.146	14.74	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	313.44630		0.31345		327.05090	0.32705	313.446	14.74	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	298.39650		0.29840		289.59080	0.28959	298.397	23.42	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Put	3,373.69650		3.37370		3,427.49080	3.42749	3,373.697	23.42	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry			11.85530		11.85530		11.79250	11.79250		16.57	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Call	1,375.24650		1.37525		1,326.07680	1.32608	1,375.246	14.84	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	319.94650		0.31995		333.57680	0.33358	319.947	14.84	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	324.65920		0.32466		315.76860	0.31577	324.659	23.96	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Put	3,619.35920		3.61936		3,673.26860	3.67327	3,619.359	23.96	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			11.92840		11.92840		11.86530	11.86530		16.69	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Call	1,453.01960		1.45302		1,403.61590	1.40362	1,453.020	14.91	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	324.61960		0.32462		338.31590	0.33832	324.620	14.91	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	343.28870		0.34329		331.40600	0.33141	343.289	24.49	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Put	3,894.88870		3.89489		3,946.10600	3.94611	3,894.889	24.49	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			12.00390		12.00390		11.94070	11.94070		16.87	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Call	1,531.26270		1.53126		1,481.82220	1.48182	1,531.263	14.94	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	327.36270		0.32736		341.12220	0.34112	327.363	14.94	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	334.82740		0.33483		320.62300	0.32062	334.827	24.49	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Put	4,210.92740		4.21093		4,259.92300	4.25992	4,210.927	24.49	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry			12.08700		12.08700		12.02370	12.02370		17.02	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Call	1,622.59250		1.62259		1,567.47290	1.56747	1,622.593	15.09	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	335.59250		0.33559		343.77290	0.34377	335.593	15.09	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	347.81800		0.34782		325.16900	0.32517	347.818	24.48	0.00	0	300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry	16.15	Put	4,410.81800		4.41082		4,451.46900	4.45147	4,410.818	24.48	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry			12.16000		12.16000		12.09650	12.09650		17.09	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Call	1,700.58010		1.70058		1,647.23650	1.64724	1,700.580	15.17	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	340.58010		0.34058		350.73650	0.35074	340.580	15.17	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	334.59570		0.33460		323.66400	0.32366	334.596	24.22	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Put	4,674.59570		4.67460		4,727.16400	4.72716	4,674.596	24.22	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			12.24060		12.24060		12.17690	12.17690		17.21	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Call	1,786.59780		1.78660		1,731.69110	1.73169	1,786.598	15.26	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	345.99780		0.34600		354.79110	0.35479	345.998	15.26	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	342.93390		0.34293		321.10410	0.32110	342.934	24.23	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Put	4,902.33390		4.90233		4,944.20410	4.94420	4,902.334	24.23	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.31620		12.31620		12.25230	12.25230		17.27	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Call	1,863.77260		1.86377		1,812.13020	1.81213	1,863.773	15.27	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	347.57260		0.34757		359.83020	0.35983	347.573	15.27	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	355.00750		0.35501		340.95740	0.34096	355.008	24.07	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Put	5,018.80750		5.01881		5,068.65740	5.06866	5,018.808	24.07	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry			12.38670		12.38670		12.32270	12.32270		17.38	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Call	1,938.23910		1.93824		1,883.04430	1.88304	1,938.239	15.34	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	351.53910		0.35154		360.34430	0.36034	351.539	15.34	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	331.60870		0.33161		318.79980	0.31880	331.609	23.92	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Put	5,394.90870		5.39491		5,446.09980	5.44610	5,394.909	23.92	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry			12.45220		12.45220		12.38800	12.38800		17.41	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Call	2,005.19750		2.00520		1,951.50940	1.95151	2,005.198	15.36	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	352.99750		0.35300		363.50940	0.36351	352.998	15.36	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Call	1,772.89640		1.77290		1,721.10180	1.72110	1,772.896	15.42	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Put	460.69640		0.46070		473.10180	0.47310	460.696	15.42	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	319.52970		0.31953		301.85280	0.30185	319.530	23.92	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Put	5,737.32970		5.73733		5,783.85280	5.78385	5,737.330	23.92	0.00	0	0.00
\$ / R MAXI	On 19/02/2014	Any day expiry			10.93830		10.93830		10.88620	10.88620		14.29	54,691,500.00	50	0.00
\$ / R MAXI	On 19/02/2014	Any day expiry	10.98	Call	0.00000		0.00000		702.85600	0.00703	0.000	14.29	0.00	0	0.00
\$ / R MAXI	On 19/02/2014	Any day expiry	10.98	Put	4,170.00000		0.04170		10,082.85600	0.10083	4,170.000	14.29	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.98160		10.98160		10.92550	10.92550		13.80	54,908.00	5	846.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	65,869.84730		0.65870		60,391.64950	0.60392	65,869.847	13.52	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	709.84730		0.00710		841.64950	0.00842	709.847	13.52	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	50,793.19580		0.50793		45,786.15830	0.45786	50,793.196	13.02	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	1,633.19580		0.01633		2,236.15830	0.02236	1,633.196	13.02	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	49,899.89990		0.49900		44,918.56360	0.44919	49,899.900	13.03	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,739.89990		0.01740		2,368.56360	0.02369	1,739.900	13.03	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	49,012.03270		0.49012		44,057.12650	0.44057	49,012.033	13.05	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	1,852.03270		0.01852		2,507.12650	0.02507	1,852.033	13.05	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Call	22,027.25210		0.22027		18,415.27150	0.18415	22,027.252	13.60	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	10,867.25210		0.10867		12,865.27150	0.12865	10,867.252	13.60	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	11,285.69010		0.11286		13,329.38630	0.13329	11,285.690	13.62	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	21,445.69010		0.21446		17,879.38630	0.17879	21,445.690	13.62	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry			11.06450		11.06450		11.01180	11.01180		14.15	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Call	17,730.83780		0.17731		15,801.05570	0.15801	17,730.838	15.45	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Put	50,280.83780		0.50281		53,621.05570	0.53621	50,280.838	15.45	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Call	17,477.03250		0.17477		15,571.63790	0.15572	17,477.033	15.49	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Put	51,027.03250		0.51027		54,391.63790	0.54392	51,027.033	15.49	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Call	17,226.86780		0.17227		15,345.62360	0.15346	17,226.868	15.52	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	51,776.86780		0.51777		55,165.62360	0.55166	51,776.868	15.52	0.00	0	200.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			11.13910		11.13910		11.08540	11.08540		14.68	0.00	0	212.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	60,424.94900		0.60425		56,389.42140	0.56389	60,424.949	13.67	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	15,514.94900		0.15515		16,849.42140	0.16849	15,514.949	13.67	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	59,782.10820		0.59782		55,767.27410	0.55767	59,782.108	13.69	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	15,872.10820		0.15872		17,227.27410	0.17227	15,872.108	13.69	0.00	0	0.00

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	13/06/2014		Foreign Exchange Future	10.71	Call	59,144.04240	0.59144	55,150.19560	0.55150	59,144.042	13.72	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	16,234.04240	0.16234	17,610.19560	0.17610	16,234.042	13.72	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future			11.32790	11.32790	11.27160	11.27160		15.17	0.00	0	77.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Call	88,296.52980	0.88297	83,680.90470	0.83681	88,296.530	13.90	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Put	19,506.52980	0.19507	20,520.90470	0.20521	19,506.530	13.90	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Put	19,801.35370	0.19801	20,828.84620	0.20829	19,801.354	13.90	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Call	87,591.35370	0.87591	82,988.84620	0.82989	87,591.354	13.90	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Call	86,889.27370	0.86889	82,299.97840	0.82300	86,889.274	13.90	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Put	20,099.27370	0.20099	21,139.97840	0.21140	20,099.274	13.90	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			18.31380	18.31380	18.25580	18.25580		13.26	9,248,469.00	505	39,940.00
£ / R	On	17/03/2014		Foreign Exchange Future	10.40	Call	7,913.80000	7.91380	7,855.80000	7.85580	7,913.800	15.50	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	15.50	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	5,463.80000	5.46380	5,405.80000	5.40580	5,463.800	15.70	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.70	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	5,313.80000	5.31380	5,255.80000	5.25580	5,313.800	16.30	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.30	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	4,063.80100	4.06380	4,005.80190	4.00580	4,063.801	21.31	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	0.00100	0.00000	0.00190	0.00000	0.001	21.31	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	0.00150	0.00000	0.00280	0.00000	0.002	21.47	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	4,023.80150	4.02380	3,965.80280	3.96580	4,023.802	21.47	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	4,013.80160	4.01380	3,955.80310	3.95580	4,013.802	21.51	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	0.00160	0.00000	0.00310	0.00000	0.002	21.51	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	4,003.80180	4.00380	3,945.80340	3.94580	4,003.802	21.55	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	0.00180	0.00000	0.00340	0.00000	0.002	21.55	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	0.00980	0.00001	0.01730	0.00002	0.010	22.31	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	3,813.80980	3.81381	3,755.81730	3.75582	3,813.810	22.31	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Call	2,914.04330	2.91404	2,856.11350	2.85611	2,914.043	20.89	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Put	0.24330	0.00024	0.31350	0.00031	0.243	20.89	0.00	0	7,500.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Call	1,322.16610	1.32217	1,265.65740	1.26566	1,322.166	14.91	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Put	8.36610	0.00837	9.85740	0.00986	8.366	14.91	0.00	0	300.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.00	Put	125.69970	0.12570	145.91580	0.14592	125.700	13.04	0.00	0	300.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.00	Call	439.49970	0.43950	401.71580	0.40172	439.500	13.04	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Call	221.95380	0.22195	199.40630	0.19941	221.954	13.45	0.00	0	4,700.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Put	308.15380	0.30815	343.60630	0.34361	308.154	13.45	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.72	Call	119.76540	0.11977	106.89430	0.10689	119.765	14.04	0.00	0	7,000.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.72	Put	525.96540	0.52597	571.09430	0.57109	525.965	14.04	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			18.56330	18.56330	18.50970	18.50970		14.00	55,689.90	3	5,562.00
£ / R	On	13/06/2014		Foreign Exchange Future	15.00	Call	3,575.43210	3.57543	3,522.19610	3.52220	3,575.432	18.44	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	15.00	Put	12.13210	0.01213	12.49610	0.01250	12.132	18.44	0.00	0	1,123.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	2,545.83510	2.54584	2,493.61970	2.49362	2,545.835	14.85	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	22.53510	0.02254	23.91970	0.02392	22.535	14.85	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	2,535.98220	2.53598	2,483.78220	2.48378	2,535.982	14.81	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	22.68220	0.02268	24.08220	0.02408	22.682	14.81	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	2,526.12960	2.52613	2,473.94630	2.47395	2,526.130	14.78	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	22.82960	0.02283	24.24630	0.02425	22.830	14.78	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.50	Call	2,094.12540	2.09413	2,042.88500	2.04288	2,094.125	13.26	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.50	Put	30.82540	0.03083	33.18500	0.03318	30.825	13.26	0.00	0	1,123.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.65	Call	1,947.70410	1.94770	1,896.91140	1.89691	1,947.704	12.74	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.65	Put	34.40410	0.03440	37.21140	0.03721	34.404	12.74	0.00	0	18,000.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.88	Call	1,735.24670	1.73525	1,688.02840	1.68803	1,735.247	12.66	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.88	Put	51.94670	0.05195	58.32840	0.05833	51.947	12.66	0.00	0	50.00
£ / R	On	13/06/2014		Foreign Exchange Future	17.20	Call	1,457.73980	1.45774	1,411.94010	1.41194	1,457.740	12.83	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	17.20	Put	94.43980	0.09444	102.24010	0.10224	94.440	12.83	0.00	0	7,500.00
£ / R	On	13/06/2014		Foreign Exchange Future	17.90	Call	937.33110	0.93733	896.62400	0.89662	937.331	13.35	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	17.90	Put	274.03110	0.27403	286.92400	0.28692	274.031	13.35	0.00	0	4,000.00
£ / R	On	13/06/2014		Foreign Exchange Future	18.45	Call	631.62870	0.63163	598.96190	0.59896	631.629	13.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future			15.10390		15.10390		15.03060	15.03060		12.84	24,498,525.80	1,622	81,368.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,613.94410		2.61394	2,540.66380	2.54066	2,613.944	0.00000	20.36	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	0.04410		0.00004	0.06380	0.00006	0.044	0.044	20.36	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,603.94560		2.60395	2,530.66600	2.53067	2,603.946	0.00000	20.33	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	0.04560		0.00005	0.06600	0.00007	0.046	0.046	20.33	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,593.94720		2.59395	2,520.66830	2.52067	2,593.947	0.00000	20.29	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	0.04720		0.00005	0.06830	0.00007	0.047	0.047	20.29	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,453.97660		2.45398	2,380.70990	2.38071	2,453.977	0.00000	19.83	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.07660		0.00008	0.10990	0.00011	0.077	0.077	19.83	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.15260		0.00015	0.21630	0.00022	0.153	0.153	19.16	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,254.05260		2.25405	2,180.81630	2.18082	2,254.053	0.00000	19.16	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	120.69430		0.12069	99.48920	0.09949	120.694	0.00000	13.72	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	366.79430		0.36679	418.88920	0.41889	366.794	0.00000	13.72	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	54.18020		0.05418	43.98770	0.04399	54.180	0.00000	14.95	0.00	0	7,700.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	650.28020		0.65028	713.38770	0.71339	650.280	0.00000	14.95	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.32100		15.32100	15.25090	15.25090			13.62	1,179,717.00	77	22,879.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,568.86910		1.56887	1,501.82940	1.50183	1,568.869	0.00000	13.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	37.86910		0.03787	40.92940	0.04093	37.869	0.00000	13.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,559.63690		1.55964	1,492.65960	1.49266	1,559.637	0.00000	13.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	38.63690		0.03864	41.75960	0.04176	38.637	0.00000	13.27	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,550.41900		1.55042	1,483.50270	1.48350	1,550.419	0.00000	13.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	39.41900		0.03942	42.60270	0.04260	39.419	0.00000	13.26	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,513.68150		1.51368	1,447.02440	1.44702	1,513.681	0.00000	13.24	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	42.68150		0.04268	46.12440	0.04612	42.681	0.00000	13.24	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,246.13810		1.24614	1,182.00180	1.18200	1,246.138	0.00000	13.05	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	75.13810		0.07514	81.10180	0.08110	75.138	0.00000	13.05	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	1,036.60950		1.03661	975.48740	0.97549	1,036.609	0.00000	12.90	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	115.60950		0.11561	124.58740	0.12459	115.610	0.00000	12.90	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	716.37490		0.71637	665.79580	0.66580	716.375	0.00000	13.13	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	245.37490		0.24537	264.89580	0.26490	245.375	0.00000	13.13	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	192.65970		0.19266	175.13870	0.17514	192.660	0.00000	15.99	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,221.65970		1.22166	1,274.23870	1.27424	1,221.660	0.00000	15.99	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	185.10640		0.18511	168.26700	0.16827	185.106	0.00000	16.11	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,264.10640		1.26411	1,317.36700	1.31737	1,264.106	0.00000	16.11	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.58240		15.58240	15.50860	15.50860			14.22	0.00	0	11,920.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Call	1,443.09800		1.44310	1,379.65670	1.37966	1,443.098	0.00000	13.22	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	160.69800		0.16070	171.05670	0.17106	160.698	0.00000	13.22	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	169.00980		0.16901	179.71850	0.17972	169.010	0.00000	13.22	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,411.40980		1.41141	1,348.31850	1.34832	1,411.410	0.00000	13.22	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	171.13730		0.17114	181.93540	0.18194	171.137	0.00000	13.21	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,403.53730		1.40354	1,340.53540	1.34054	1,403.537	0.00000	13.21	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,395.68470		1.39568	1,332.77290	1.33277	1,395.685	0.00000	13.21	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	173.28470		0.17328	184.17290	0.18417	173.285	0.00000	13.21	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.85420		15.85420	15.77510	15.77510			14.68	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,265.50290		2.26550	2,195.68780	2.19569	2,265.503	0.00000	13.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	101.30290		0.10130	110.58780	0.11059	101.303	0.00000	13.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,256.69730		2.25670	2,186.92460	2.18692	2,256.697	0.00000	13.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	102.49730		0.10250	111.82460	0.11182	102.497	0.00000	13.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,247.90560		2.24791	2,178.17540	2.17818	2,247.906	0.00000	13.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	103.70560		0.10371	113.07540	0.11308	103.706	0.00000	13.59	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.16640		16.16640	16.08330	16.08330			15.31	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,641.56600		1.64157	1,575.94410	1.57594	1,641.566	0.00000	14.03	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	415.16600		0.41517	432.64410	0.43264	415.166	0.00000	14.03	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,635.08070		1.63508	1,569.56630	1.56957	1,635.081	0.00000	14.03	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	418.68070		0.41868	436.26630	0.43627	418.681	0.00000	14.03	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	422.21380		0.42221	439.90710	0.43991	422.214	0.00000	14.04	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,628.61380		1.62861	1,563.20710	1.56321	1,628.614	0.00000	14.04	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03/R157	On 09/03/2016		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 08/05/2014		Index Future		407.06300	407.06300	408.08000	408.08000			0.00	0	0.00
AL37	On 07/08/2014		Index Future		413.08000	413.08000	414.11100	414.11100			0.00	0	0.00
AL7T	On 08/05/2014		Index Future		477.41000	477.41000	478.78800	478.78800			0.00	0	1.00
AL7T	On 07/08/2014		Index Future		484.46700	484.46700	485.86500	485.86500			0.00	0	0.00
ALBI	On 08/05/2014		Index Future		436.09200	436.09200	436.53200	436.53200			8,721,840.00	2	737.00
ALBI	On 07/08/2014		Index Future		442.53800	442.53800	442.98400	442.98400			0.00	0	0.00
ALBI	On 06/11/2014		Index Future		449.57400	449.57400	450.03600	450.03600			0.00	0	0.00
AU\$ / R	On 17/03/2014		Foreign Exchange Future		9.90490	9.90490	9.85690	9.85690		11.84	10,152,522.50	1,025	16,157.00
AU\$ / R	On 17/03/2014	9.49	Call	428.28310	0.42828	386.72480	0.38672	428.283	12.07	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.49	Put	13.38310	0.01338	19.82480	0.01982	13.383	12.07	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Call	419.23290	0.41923	377.99760	0.37800	419.233	12.06	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Put	14.33290	0.01433	21.09760	0.02110	14.333	12.06	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Call	410.23840	0.41024	369.33650	0.36934	410.238	12.06	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Put	15.33840	0.01534	22.43650	0.02244	15.338	12.06	0.00	0	0.00	
AU\$ / R	On 13/06/2014		Foreign Exchange Future		9.98410	9.98410	9.93840	9.93840		11.97	0.00	0	2,860.00
AU\$ / R	On 13/06/2014	9.20	Call	818.71770	0.81872	780.07430	0.78007	818.718	12.00	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.20	Put	34.61770	0.03462	41.67430	0.04167	34.618	12.00	0.00	0	201.00	
AU\$ / R	On 13/06/2014	9.70	Call	426.21610	0.42622	396.41000	0.39641	426.216	11.84	0.00	0	201.00	
AU\$ / R	On 13/06/2014	9.70	Put	142.11610	0.14212	158.01000	0.15801	142.116	11.84	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.89	Call	313.85680	0.31386	288.51510	0.28852	313.857	11.92	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.89	Put	219.75680	0.21976	240.11510	0.24012	219.757	11.92	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Call	308.54610	0.30855	283.44180	0.28344	308.546	11.93	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Put	224.44610	0.22445	245.04180	0.24504	224.446	11.93	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.91	Call	303.29830	0.30330	278.73320	0.27873	303.298	11.93	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.91	Put	229.19830	0.22920	250.33320	0.25033	229.198	11.93	0.00	0	0.00	
AU\$ / R	On 13/06/2014	10.70	Call	68.34600	0.06835	61.96610	0.06197	68.346	13.00	0.00	0	201.00	
AU\$ / R	On 13/06/2014	10.70	Put	784.24600	0.78425	823.56610	0.82357	784.246	13.00	0.00	0	0.00	
AU\$ / R	On 15/09/2014		Foreign Exchange Future		10.08880	10.08880	10.04110	10.04110		12.11	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	9.54	Call	693.38270	0.69338	658.81270	0.65881	693.383	11.96	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.54	Put	144.58270	0.14458	157.71270	0.15771	144.583	11.96	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.55	Put	147.34960	0.14735	160.67500	0.16067	147.350	11.95	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.55	Call	686.14960	0.68615	651.77500	0.65177	686.150	11.95	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.56	Call	678.95470	0.67895	644.92490	0.64492	678.955	11.95	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.56	Put	150.15470	0.15015	163.82490	0.16382	150.155	11.95	0.00	0	0.00	
AU\$ / R	On 12/12/2014		Foreign Exchange Future		10.20100	10.20100	10.14990	10.14990		12.26	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.59	Call	803.94650	0.80395	766.97510	0.76698	803.946	12.14	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.59	Put	192.94650	0.19295	207.07510	0.20708	192.947	12.14	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.60	Call	796.83350	0.79683	760.01810	0.76002	796.834	12.14	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.60	Put	195.83350	0.19583	210.11810	0.21012	195.833	12.14	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.61	Call	789.75190	0.78975	753.09330	0.75309	789.752	12.13	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.61	Put	198.75190	0.19875	213.19330	0.21319	198.752	12.13	0.00	0	0.00	
CAD/ R	On 17/03/2014		Foreign Exchange Future		9.95170	9.95170	9.96160	9.96160		12.39	0.00	0	75.00
CAD/ R	On 17/03/2014	9.94	Call	137.03890	0.13704	145.79730	0.14580	137.039	12.38	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.94	Put	125.33890	0.12534	124.19730	0.12420	125.339	12.38	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.95	Call	132.11080	0.13211	140.72540	0.14073	132.111	12.39	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.95	Put	130.41080	0.13041	129.12540	0.12913	130.411	12.39	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.96	Call	127.69750	0.12770	136.18900	0.13619	127.698	12.43	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.96	Put	135.99750	0.13600	134.58900	0.13459	135.998	12.43	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.07210		10.07210		10.08460	10.08460		13.83	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	431.34420		0.43134		435.10710	0.43511	431.344	13.57	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	199.24420		0.19924		190.50710	0.19051	199.244	13.57	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	425.56930		0.42557		429.25710	0.42926	425.569	13.58	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	203.46930		0.20347		194.65710	0.19466	203.469	13.58	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	419.84830		0.41985		423.46170	0.42346	419.848	13.60	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	207.74830		0.20775		198.86170	0.19886	207.748	13.60	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			326.41530		326.41530		-288.75520	-288.75520			0.00	0	2,283.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			961.30230		961.30230		910.52920	910.52920			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,045.68940		1,045.68940		993.31920	993.31920			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			111.18960		111.18960		113.75120	113.75120			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			695.54090		695.54090		560.33000	560.33000			0.00	0	4,478.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			926.99090		926.99090		877.30300	877.30300			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			109.17620		109.17620		101.57720	101.57720			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.36840		12.36840		12.30670	12.30670		13.32	0.00	0	489.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	1,082.66540		1.08267		1,022.41900	1.02242	1,082.665	16.90	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	4.26540		0.00427		5.71900	0.00572	4.265	16.90	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	1,072.75280		1.07275		1,012.54430	1.01254	1,072.753	16.82	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	4.35280		0.00435		5.84430	0.00584	4.353	16.82	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	1,062.84250		1.06284		1,002.67300	1.00267	1,062.843	16.73	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	4.44250		0.00444		5.97300	0.00597	4.443	16.73	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.55620		12.55620		12.49710	12.49710		14.20	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	1,028.60530		1.02861		978.85760	0.97886	1,028.605	13.17	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	62.40530		0.06241		71.75760	0.07176	62.405	13.17	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	1,020.18790		1.02019		970.52870	0.97053	1,020.188	13.18	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	63.98790		0.06399		73.42870	0.07343	63.988	13.18	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	1,011.80040		1.01180		962.22770	0.96223	1,011.800	13.19	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	65.60040		0.06560		75.12770	0.07513	65.600	13.19	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.81480		1.81480		1.80890	1.80890		13.01	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,253.66650		0.12537		1,196.08960	0.11961	1,253.666	13.49	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	5.66650		0.00057		7.08960	0.00071	5.666	13.49	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,155.30130		0.11553		1,098.16870	0.10982	1,155.301	13.08	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	7.30130		0.00073		9.16870	0.00092	7.301	13.08	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,059.12360		0.10591		1,002.78660	0.10028	1,059.124	13.08	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	11.12360		0.00111		13.78660	0.00138	11.124	13.08	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.83680		1.83680		1.83130	1.83130		13.98	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,565.09840		0.15651		1,513.56180	0.15136	1,565.098	13.81	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	97.09840		0.00971		100.56180	0.01006	97.098	13.81	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,480.21250		0.14802		1,429.24290	0.14292	1,480.213	13.78	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	112.21250		0.01122		116.24290	0.01162	112.213	13.78	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,398.38400		0.13984		1,348.13080	0.13481	1,398.384	13.80	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	130.38400		0.01304		135.13080	0.01351	130.384	13.80	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			113.19038		113.19038		113.20933	113.20933			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	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 08/05/2014	Bond Future	113.99	Put	799.62000	0.79962		780.67000	0.78067		799.620		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	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	809.62000	0.80962		790.67000	0.79067		809.620		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	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put	819.62000	0.81962		800.67000	0.80067		819.620		0.00	0	0.00
EL28	On 07/08/2014	Bond Future			114.87756	114.87756		114.89741	114.89741				0.00	0	0.00
EL28	On 07/08/2014	Bond Future	113.99	Call	887.56000	0.88756		907.41000	0.90741		887.560		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	113.99	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.00	Call	877.56000	0.87756		897.41000	0.89741		877.560		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.00	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Call	867.56000	0.86756		887.41000	0.88741		867.560		0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Put	0.00000	0.00000		0.00000	0.00000		0.000		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 08/05/2014	Bond Future			9.81887	81.26578		9.82270	81.23804				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	0.00
ES33	On 08/05/2014	Bond Future	9.54	Put	2,060.43000	2.06043		2,088.17000	2.08817		2,060.430		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	1,985.14000	1.98514		2,012.88000	2.01288		1,985.140		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	1,909.95000	1.90995		1,937.69000	1.93769		1,909.950		0.00	0	0.00
ES33	On 07/08/2014	Bond Future			9.92317	82.35876		9.92706	82.33107				0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	1,520.78000	1.52078		1,493.09000	1.49309		1,520.780		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Call	1,589.82000	1.58982		1,562.13000	1.56213		1,589.820		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Call	1,658.77000	1.65877		1,631.08000	1.63108		1,658.770		0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.02053	79.88508		10.02419	79.85946				0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	1,852.91000	1.85291		1,827.29000	1.82729		1,852.910		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Call	1,920.37000	1.92037		1,894.75000	1.89475		1,920.370		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	1,987.73000	1.98773		1,962.11000	1.96211		1,987.730		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
GOVI	On 08/05/2014	GOVI			434.98600	434.98600		435.48300	435.48300				0.00	0	293.00
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	70,040.00000	7.00400		65,070.00000	6.50700		70,040.000		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	70,140.00000	7.01400		65,170.00000	6.51700		70,140.000		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	70,240.00000	7.02400		65,270.00000	6.52700		70,240.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			441.41600	441.41600		441.91900	441.91900				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	185,740.00000	18.57400		180,710.00000	18.07100		185,740.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	185,840.00000	18.58400		180,810.00000	18.08100		185,840.000		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
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	185,940.00000		18.59400	180,910.00000	18.09100	185,940.000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI			448.43400		448.43400	448.95400	448.95400				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	5,560.00000		0.55600	360.00000	0.03600	5,560.000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	5,660.00000		0.56600	460.00000	0.04600	5,660.000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Put	5,760.00000		0.57600	560.00000	0.05600	5,760.000			0.00	0	0.00
I2025	On 08/05/2014	Bond Future			108.51902		108.51902	108.53930	108.53930				0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Put	2,470.98000		2.47098	2,450.70000	2.45070	2,470.980			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.00	Put	2,480.98000		2.48098	2,460.70000	2.46070	2,480.980			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	111.01	Put	2,490.98000		2.49098	2,470.70000	2.47070	2,490.980			0.00	0	0.00
I2025	On 07/08/2014	Bond Future			109.01655		109.01655	109.03759	109.03759				0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Call		26.55000	0.02655	47.59000	0.04759	26.550			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Call		16.55000	0.01655	37.59000	0.03759	16.550			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.00	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Call		6.55000	0.00655	27.59000	0.02759	6.550			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	109.01	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 08/05/2014	Bond Future			107.43490		107.43490	107.25613	107.25613				0.00	0	57.00
I2038	On 08/05/2014	Bond Future	108.99	Call		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	108.99	Put	1,555.10000		1.55510	1,733.87000	1.73387	1,555.100			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	1,565.10000		1.56510	1,743.87000	1.74387	1,565.100			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	1,575.10000		1.57510	1,753.87000	1.75387	1,575.100			0.00	0	0.00
I2038	On 07/08/2014	Bond Future			107.77617		107.77617	107.59529	107.59529				0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Call		1,786.17000	1.78617	1,605.29000	1.60529	1,786.170			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	105.99	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Call		1,776.17000	1.77617	1,595.29000	1.59529	1,776.170			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Call		1,766.17000	1.76617	1,585.29000	1.58529	1,766.170			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.01	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2046	On 08/05/2014	Bond Future			105.37814		105.37814	104.46679	104.46679				0.00	0	1,938.00
I2046	On 08/05/2014	Bond Future	104.34	Call		1,038.14000	1.03814	126.79000	0.12679	1,038.140			0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.34	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.35	Call		1,028.14000	1.02814	116.79000	0.11679	1,028.140			0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.35	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.36	Call		1,018.14000	1.01814	106.79000	0.10679	1,018.140			0.00	0	0.00
I2046	On 08/05/2014	Bond Future	104.36	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future			106.94886		106.94886	106.02429	106.02429				0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Call		2,518.86000	2.51886	1,594.29000	1.59429	2,518.860			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.44	Call		2,508.86000	2.50886	1,584.29000	1.58429	2,508.860			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.44	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.45	Call		2,498.86000	2.49886	1,574.29000	1.57429	2,498.860			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.45	Put		0.00000	0.00000	0.00000	0.00000		0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 06/11/2014	Bond Future			107.32953		107.32953		106.39356	106.39356			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Call	2,899.53000		2.89953		1,963.56000	1.96356	2,899.530		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.44	Call	2,889.53000		2.88953		1,953.56000	1.95356	2,889.530		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.44	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.45	Call	2,879.53000		2.87953		1,943.56000	1.94356	2,879.530		0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.45	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future			112.85547		112.85547		112.87403	112.87403			0.00	0	472.00
I2050	On 08/05/2014	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.99	Put	2,134.53000		2.13453		2,115.97000	2.11597	2,134.530		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Put	2,144.53000		2.14453		2,125.97000	2.12597	2,144.530		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Put	2,154.53000		2.15453		2,135.97000	2.13597	2,154.530		0.00	0	0.00
I2050	On 07/08/2014	Bond Future			113.13700		113.13700		113.15639	113.15639			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Call	1,147.00000		1.14700		1,166.39000	1.16639	1,147.000		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.00	Call	1,137.00000		1.13700		1,156.39000	1.15639	1,137.000		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.01	Call	1,127.00000		1.12700		1,146.39000	1.14639	1,127.000		0.00	0	0.00
I2050	On 07/08/2014	Bond Future	112.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future			198.61800		198.61800		198.34400	198.34400			0.00	0	1,263.00
IGOV	On 07/08/2014	Index Future			201.57800		201.57800		201.30000	201.30000			0.00	0	106.00
IGOV	On 06/11/2014	Index Future			204.80700		204.80700		204.52800	204.52800			0.00	0	0.00
ILBI	On 08/05/2014	Index Future			537.72100		537.72100		537.04300	537.04300			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			545.51300		545.51300		544.82700	544.82700			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			5.67000		94.33000		5.68000	94.32000			47,165,000.00	2,000	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.77000		94.23000		5.76000	94.24000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			6.03000		93.97000		6.01000	93.99000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.13000		93.87000		6.11000	93.89000			0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.48000		93.52000		6.45000	93.55000			0.00	0	3,455.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			6.58000		93.42000		6.55000	93.45000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.98000		93.02000		6.97000	93.03000			23,237,500.00	1,000	2,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.50000		92.50000		7.46000	92.54000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.81000		92.19000		7.78000	92.22000			0.00	0	2,000.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.96000		92.04000		7.94000	92.06000			0.00	0	5,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			8.11000		91.89000		8.11000	91.89000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			8.26000		91.74000		8.26000	91.74000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.14240		9.14240		9.06950	9.06950		9.72	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	1,002.57380		1.00257		929.76860	0.92977	1,002.574	14.90	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.17380		0.00017		0.26860	0.00027	0.174	14.90	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	992.58270		0.99258		919.78300	0.91978	992.583	14.83	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	0.18270		0.00018		0.28300	0.00028	0.183	14.83	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	982.59210		0.98259		909.79560	0.90980	982.592	14.75	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	0.19210		0.00019		0.29560	0.00030	0.192	14.75	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.22520		9.22520		9.15290	9.15290		10.51	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	801.39040		0.80139		733.78050	0.73378	801.390	10.74	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	16.19040	0.01619	20.88050	0.02088	16.190	10.74	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	792.04370	0.79204	724.60320	0.72460	792.044	10.73	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	16.84370	0.01684	21.70320	0.02170	16.844	10.73	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	782.72060	0.78272	715.45280	0.71545	782.721	10.72	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	17.52060	0.01752	22.55280	0.02255	17.521	10.72	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.37540	1.37540	1.37570	1.37570			0.00	0	775.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37540	1.37540	1.37580	1.37580			0.00	0	75.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.33800	9.33800	0.10708	9.40220	9.40220	17.16	0.00	0	2,000.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	113.65460	0.01137	0.10708	163.70880	0.01637	113.655	17.37	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	7,133.65460	0.71337	0.10708	6,541.70880	0.65417	7,133.655	17.37	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	109.32300	0.01093	0.10708	158.26750	0.01583	109.323	17.41	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	7,229.32300	0.72293	0.10708	6,636.26750	0.66363	7,229.323	17.41	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	105.15510	0.01052	0.10708	153.01490	0.01530	105.155	17.45	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	7,325.15510	0.73252	0.10708	6,731.01490	0.67310	7,325.155	17.45	0	0.00
R157	On 08/05/2014	Bond Future			7.46414	109.69912		7.40430	109.77831	2.45	303,208,367.68	2,764	22,526.00
R157	On 08/05/2014	Bond Future	5.19	Call	2.40000	0.00240		3.09000	0.00309	2.400	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	3,070.84000	3.07084	2,992.34000	2,992.340	3,070.840	2.38	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	2.48000	0.00248		3.20000	0.00320	2.480	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	3,057.16000	3.05716	2,978.69000	2,978.690	3,057.160	2.38	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	2.57000	0.00257		3.31000	0.00331	2.570	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	3,043.49000	3.04349	2,965.04000	2,965.040	3,043.490	2.38	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.82049	111.32113		7.74523	111.40206	2.18	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	220.93000	0.22093		242.22000	0.24222	220.930	2.12	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,391.74000	1.39174	1,332.10000	1.33210	1,391.740	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	223.48000	0.22348		244.94000	0.24494	223.480	2.12	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,383.37000	1.38337	1,323.90000	1.32390	1,383.370	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	226.28000	0.22628		247.93000	0.24793	226.280	2.12	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,375.25000	1.37525	1,315.97000	1.31597	1,375.250	2.12	0.00	0	0.00
R157	On 06/11/2014	Bond Future			8.26099	106.27745		8.15759	106.36316	1.51	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	61.06000	0.06106		70.43000	0.07043	61.060	1.48	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,799.60000	1.79960	1,723.26000	1.72326	1,799.600	1.48	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,791.91000	1.79191	1,715.68000	1.71568	1,791.910	1.48	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	61.88000	0.06188		71.36000	0.07136	61.880	1.48	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	62.71000	0.06271		72.29000	0.07229	62.710	1.48	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,784.24000	1.78424	1,708.11000	1.70811	1,784.240	1.48	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.66632	118.00411		8.66960	117.97687	14.67	29,501,027.50	250	51,204.00
R186	On 08/05/2014	Bond Future	7.09	Call	144.93000	0.14493		148.52000	0.14852	144.930	14.33	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,364.33000	14.36433	14,395.16000	14.39516	14,364.330	14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	148.89000	0.14889		152.54000	0.15254	148.890	14.33	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,270.55000	14.27055	14,301.44000	14.30144	14,270.550	14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	152.94000	0.15294		156.65000	0.15665	152.940	14.33	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,176.97000	14.17697	14,207.92000	14.20792	14,176.970	14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	401.42000	0.40142		407.81000	0.40781	401.420	14.33	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	10,696.00000	10.69600	10,729.63000	10.72963	10,696.000	14.33	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,740.61000	1.74061	1,749.85000	1.74985	1,740.610	14.50	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	5,274.11000	5.27411	5,310.59000	5.31059	5,274.110	14.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	8.50	Put	3,936.15000		3.93615		3,971.37000	3.97137	3,936.150	14.58	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,542.58000		2.54258		2,550.56000	2.55056	2,542.580	14.58	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,540.65000		3.54065		3,546.00000	3.54600	3,540.650	14.67	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.75	Put	2,848.43000		2.84843		2,881.02000	2.88102	2,848.430	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.80	Call	3,764.08000		3.76408		3,768.75000	3.76875	3,764.080	14.69	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.80	Put	2,661.06000		2.66106		2,692.97000	2.69297	2,661.060	14.69	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	2,002.07000		2.00207		2,030.91000	2.03091	2,002.070	14.79	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.00	Call	4,727.50000		4.72750		4,729.10000	4.72910	4,727.500	14.79	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.10	Call	5,248.05000		5.24805		5,247.91000	5.24791	5,248.050	14.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.10	Put	1,723.73000		1.72373		1,750.83000	1.75083	1,723.730	14.84	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Call	6,071.92000		6.07192		6,069.05000	6.06905	6,071.920	14.91	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	1,364.37000		1.36437		1,388.74000	1.38874	1,364.370	14.91	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	579.67000		0.57967		594.88000	0.59488	579.670	15.16	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	9.75	Call	9,104.08000		9.10408		9,092.05000	9.09205	9,104.080	15.16	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.75903		114.45490		8.76237	114.42775		14.52	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	2,825.42000		2.82542		2,827.56000	2.82756	2,825.420	14.28	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,729.45000		6.72945		6,758.74000	6.75874	6,729.450	14.28	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,855.98000		2.85598		2,858.07000	2.85807	2,855.980	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,674.83000		6.67483		6,704.07000	6.70407	6,674.830	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,886.75000		2.88675		2,888.79000	2.88879	2,886.750	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,620.50000		6.62050		6,649.69000	6.64969	6,620.500	14.29	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	5,154.75000		5.15475		5,152.53000	5.15253	5,154.750	14.49	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,856.86000		3.85686		3,881.79000	3.88179	3,856.860	14.49	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.83952		116.27727		8.84253	116.25331		14.14	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	3,135.42000		3.13542		3,136.54000	3.13654	3,135.420	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,902.45000		8.90245		8,927.53000	8.92753	8,902.450	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,845.85000		8.84585		8,870.90000	8.87090	8,845.850	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	3,164.13000		3.16413		3,165.22000	3.16522	3,164.130	13.84	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,789.49000		8.78949		8,814.52000	8.81452	8,789.490	13.85	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	3,192.99000		3.19299		3,194.06000	3.19406	3,192.990	13.85	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	6,893.44000		6.89344		6,889.51000	6.88951	6,893.440	14.22	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	4,304.91000		4.30491		4,324.94000	4.32494	4,304.910	14.22	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			271.60312		271.60312		271.65508	271.65508			0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	21,613.12000		21.61312		21,665.08000	21.66508	21,613.120		0.00	0	0.00
R197	On 08/05/2014	Bond Future	249.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Call	21,603.12000		21.60312		21,655.08000	21.65508	21,603.120		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Call	21,593.12000		21.59312		21,645.08000	21.64508	21,593.120		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future			269.85953		269.85953		269.91353	269.91353			0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Put	130.47000		0.13047		76.47000	0.07647	130.470		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Put	140.47000		0.14047		86.47000	0.08647	140.470		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Put	150.47000		0.15047		96.47000	0.09647	150.470		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future			6.83591		104.54478		6.77181	104.58279		1.26	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	3.86000		0.00386		4.79000	0.00479	3.860	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,260.27000		1.26027		1,223.19000	1.22319	1,260.270	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	3.97000		0.00397		4.92000	0.00492	3.970	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,254.32000		1.25432		1,217.26000	1.21726	1,254.320	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	4.08000		0.00408		5.05000	0.00505	4.080	1.23	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,248.37000		1.24837		1,211.33000	1.21133	1,248.370	1.23	0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.38811		101.67886		7.27825	101.71794		0.94	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	37.63000		0.03763		42.99000	0.04299	37.630	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	789.03000		0.78903		755.31000	0.75531	789.030	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	38.06000		0.03806		43.47000	0.04347	38.060	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	785.85000		0.78585		752.18000	0.75218	785.850	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	38.50000		0.03850		43.95000	0.04395	38.500	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	782.69000		0.78269		749.06000	0.74906	782.690	0.92	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			209.55195		209.55195		208.97198	208.97198			0.00	0	44,448.00
R202	On 08/05/2014	Bond Future	214.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Put	5,438.05000		5.43805		6,018.02000	6.01802	5,438.050		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Put	5,448.05000		5.44805		6,028.02000	6.02802	5,448.050		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put	5,458.05000		5.45805		6,038.02000	6.03802	5,458.050		0.00	0	0.00
R202	On 07/08/2014	Bond Future			209.59876		209.59876		209.01137	209.01137			0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Call	1,608.76000		1.60876		1,021.37000	1.02137	1,608.760		0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Call	1,598.76000		1.59876		1,011.37000	1.01137	1,598.760		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Call	1,588.76000		1.58876		1,001.37000	1.00137	1,588.760		0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.62501		96.21959		8.57698	96.50214		12.38	0.00	0	12,886.00
R2023	On 08/05/2014	Bond Future	7.59	Call	348.21000		0.34821		395.02000	0.39502	348.210	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put	6,683.27000		6.68327		6,447.53000	6.44753	6,683.270	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call	355.98000		0.35598		403.58000	0.40358	355.980	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put	6,627.29000		6.62729		6,392.34000	6.39234	6,627.290	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Call	363.88000		0.36388		412.28000	0.41228	363.880	12.06	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put	6,571.49000		6.57149		6,337.34000	6.33734	6,571.490	12.06	0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.73095		97.52860		8.68080	97.81609		11.95	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call	2,518.73000		2.51873		2,658.40000	2.65840	2,518.730	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put	3,910.30000		3.91030		3,762.48000	3.76248	3,910.300	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call	2,543.76000		2.54376		2,684.28000	2.68428	2,543.760	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put	3,877.06000		3.87706		3,730.09000	3.73009	3,877.060	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call	2,568.94000		2.56894		2,710.30000	2.71030	2,568.940	11.88	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put	3,844.01000		3.84401		3,697.88000	3.69788	3,844.010	11.88	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.82773		95.15918		8.77489	95.45420		11.53	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Call	3,055.04000		3.05504		3,200.15000	3.20015	3,055.040	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put	4,391.70000		4.39170		4,241.79000	4.24179	4,391.700	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put	4,360.04000		4.36004		4,210.84000	4.21084	4,360.040	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call	3,080.09000		3.08009		3,225.91000	3.22591	3,080.090	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call	3,105.25000		3.10525		3,251.80000	3.25180	3,105.250	11.43	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put	4,328.53000		4.32853		4,180.06000	4.18006	4,328.530	11.43	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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 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	2,602.57000	2.60257		2,779.64000	2.77964		2,602.570		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	2,500.63000	2.50063		2,677.70000	2.67770		2,500.630		0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.39081	97.28263		9.40957	97.10345				0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	2,330.75000	2.33075		2,151.57000	2.15157		2,330.750		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	Call	2,422.10000	2.42210		2,242.92000	2.24292		2,422.100		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	9.66	Call	2,513.28000	2.51328		2,334.10000	2.33410		2,513.280		0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.46332	94.40450		9.48234	94.22537				0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	2,366.06000	2.36606		2,186.93000	2.18693		2,366.060		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	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	2,456.04000	2.45604		2,276.91000	2.27691		2,456.040		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	2,545.85000	2.54585		2,366.72000	2.36672		2,545.850		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 08/05/2014	Bond Future			8.41092	97.19217		8.35271	97.44286			9.09	0.00	0	19,048.00
R207	On 08/05/2014	Bond Future	6.19	Call	10.43000	0.01043		13.28000	0.01328		10.430	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,176.39000	10.17639		9,928.55000	9.92855		10,176.390	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	10.78000	0.01078		13.72000	0.01372		10.780	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,128.08000	10.12808		9,880.33000	9.88033		10,128.080	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	11.15000	0.01115		14.17000	0.01417		11.150	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	10,079.81000	10.07981		9,832.14000	9.83214		10,079.810	8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.55116	94.98763		8.48944	95.24251			8.89	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	919.34000	0.91934		996.66000	0.99666		919.340	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,552.79000	4.55279		4,375.23000	4.37523		4,552.790	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	930.78000	0.93078		1,008.78000	1.00878		930.780	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,521.07000	4.52107		4,344.19000	4.34419		4,521.070	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	942.33000	0.94233		1,021.01000	1.02101		942.330	8.73	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,489.48000	4.48948		4,313.28000	4.31328		4,489.480	8.73	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.67088	96.50003		8.60476	96.76196			8.95	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	971.05000	0.97105		1,039.76000	1.03976		971.050	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	6,418.62000	6.41862		6,225.40000	6.22540		6,418.620	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	980.29000	0.98029		1,049.49000	1.04949		980.290	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	6,385.52000	6.38552		6,192.79000	6.19279		6,385.520	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	989.60000	0.98960		1,059.29000	1.05929		989.600	8.75	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	6,352.51000	6.35251		6,160.27000	6.16027		6,352.510	8.75	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.51949	91.70709		8.46644	91.96409			10.64	0.00	0	11,022.00
R208	On 08/05/2014	Bond Future	6.29	Call	9.64000	0.00964		12.17000	0.01217		9.640	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,624.20000	11.62420		11,369.73000	11.36973		11,624.200	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	9.97000	0.00997		12.59000	0.01259		9.970	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,568.52000	11.56852		11,314.14000	11.31414		11,568.520	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	10.33000	0.01033		13.02000	0.01302		10.330	10.36	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,512.89000	11.51289		11,258.58000	11.25858		11,512.890	10.36	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.64006	93.06305		8.58430	93.32438			10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	1,050.91000	1.05091		1,131.49000	1.13149		1,050.910	10.07	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
R208	On 07/08/2014	Bond Future	7.79	Put	5,137.26000		5.13726		4,956.51000	4.95651	5,137.260	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	1,063.95000		1.06395		1,145.22000	1.14522	1,063.950	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,100.93000		5.10093		4,920.87000	4.92087	5,100.930	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	1,077.09000		1.07709		1,159.06000	1.15906	1,077.090	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,064.74000		5.06474		4,885.38000	4.88538	5,064.740	10.07	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	1,833.03000		1.83303		1,949.77000	1.94977	1,833.030	10.19	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,536.93000		3.53693		3,392.34000	3.39234	3,536.930	10.19	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.74876		91.14451		8.68956	91.41284		10.14	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	975.55000		0.97555		1,043.11000	1.04311	975.550	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	7,142.12000		7.14212		6,941.35000	6.94135	7,142.120	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Put	7,103.18000		7.10318		6,902.93000	6.90293	7,103.180	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	985.64000		0.98564		1,053.72000	1.05372	985.640	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	7,064.33000		7.06433		6,864.60000	6.86460	7,064.330	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	995.80000		0.99580		1,064.40000	1.06440	995.800	9.91	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,580.52000		2.58052		2,711.52000	2.71152	2,580.520	10.09	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,714.65000		3.71465		3,577.32000	3.57732	3,714.650	10.09	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.12615		73.67759		9.12896	73.65686		20.75	10,314,862.60	140	24,211.00
R209	On 08/05/2014	Bond Future	7.84	Call	254.68000		0.25468		259.75000	0.25975	254.680	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,789.15000		10.78915		10,814.95000	10.81495	10,789.150	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	261.12000		0.26112		266.26000	0.26626	261.120	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,704.93000		10.70493		10,730.80000	10.73080	10,704.930	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	267.70000		0.26770		272.91000	0.27291	267.700	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,620.99000		10.62099		10,646.93000	10.64693	10,620.990	20.26	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	1,062.72000		1.06272		1,071.75000	1.07175	1,062.720	20.38	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	5,919.36000		5.91936		5,949.12000	5.94912	5,919.360	20.38	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,374.85000		2.37485		2,383.04000	2.38304	2,374.850	20.63	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	3,314.76000		3.31476		3,343.68000	3.34368	3,314.760	20.63	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	1,652.56000		1.65256		1,676.05000	1.67605	1,652.560	20.92	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Call	4,330.70000		4.33070		4,333.46000	4.33346	4,330.700	20.92	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,927.49000		4.92749		4,928.35000	4.92835	4,927.490	21.01	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,354.24000		1.35424		1,375.83000	1.37583	1,354.240	21.01	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,503.10000		5.50310		5,502.13000	5.50213	5,503.100	21.09	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	1,119.53000		1.11953		1,139.29000	1.13929	1,119.530	21.09	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	950.77000		0.95077		968.98000	0.96898	950.770	21.16	0.00	0	10,000.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,998.18000		5.99818		5,995.66000	5.99566	5,998.180	21.16	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.20316		74.76702		9.20599	74.74644		20.98	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,671.14000		3.67114		3,673.64000	3.67364	3,671.140	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	4,873.39000		4.87339		4,896.47000	4.89647	4,873.390	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,704.11000		3.70411		3,706.56000	3.70656	3,704.110	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	4,831.78000		4.83178		4,854.81000	4.85481	4,831.780	20.77	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,737.04000		3.73704		3,739.44000	3.73944	3,737.040	20.78	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	4,790.25000		4.79025		4,813.23000	4.81323	4,790.250	20.78	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.27182		72.80935		9.27441	72.79075		20.71	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	4,116.27000		4.11627		4,117.15000	4.11715	4,116.270	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	6,185.88000		6.18588		6,205.36000	6.20536	6,185.880	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	6,142.33000		6.14233		6,161.77000	6.16177	6,142.330	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,147.72000		4.14772		4,148.56000	4.14856	4,147.720	20.48	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	4,179.04000		4.17904		4,179.85000	4.17985	4,179.040	20.48	0.00	0	0.00

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 06/11/2014	Bond Future	9.01	Put	6,098.76000	6.09876	6,118.17000	6.11817	6,098.760	20.48	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			157.10027	157.10027	156.38587	156.38587			0.00	0	719.00
R210	On 08/05/2014	Bond Future	159.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Put	2,889.73000	2.88973	3,604.13000	3.60413	2,889.730		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	2,899.73000	2.89973	3,614.13000	3.61413	2,899.730		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	2,909.73000	2.90973	3,624.13000	3.62413	2,909.730		0.00	0	0.00
R210	On 07/08/2014	Bond Future			159.44180	159.44180	158.71749	158.71749			0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Call	451.80000	0.45180	0.00000	0.00000	451.800		0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Put	0.00000	0.00000	272.51000	0.27251	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Call	441.80000	0.44180	0.00000	0.00000	441.800		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Put	0.00000	0.00000	282.51000	0.28251	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Call	431.80000	0.43180	0.00000	0.00000	431.800		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Put	0.00000	0.00000	292.51000	0.29251	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.63589	127.63589	127.67209	127.67209			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	2,354.11000	2.35411	2,317.91000	2.31791	2,354.110		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	2,364.11000	2.36411	2,327.91000	2.32791	2,364.110		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	2,374.11000	2.37411	2,337.91000	2.33791	2,374.110		0.00	0	0.00
R211	On 07/08/2014	Bond Future			127.98353	127.98353	128.02086	128.02086			0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Call	0.00000	0.00000	30.86000	0.03086	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Put	6.47000	0.00647	0.00000	0.00000	6.470		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Call	0.00000	0.00000	20.86000	0.02086	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Put	16.47000	0.01647	0.00000	0.00000	16.470		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Call	0.00000	0.00000	10.86000	0.01086	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Put	26.47000	0.02647	0.00000	0.00000	26.470		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future			128.63597	128.63597	128.66147	128.66147			0.00	0	21,797.00
R212	On 08/05/2014	Bond Future	131.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	131.99	Put	3,354.03000	3.35403	3,328.53000	3.32853	3,354.030		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.00	Put	3,364.03000	3.36403	3,338.53000	3.33853	3,364.030		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	132.01	Put	3,374.03000	3.37403	3,348.53000	3.34853	3,374.030		0.00	0	0.00
R212	On 07/08/2014	Bond Future			128.84673	128.84673	128.87321	128.87321			0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Put	143.27000	0.14327	116.79000	0.11679	143.270		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Put	153.27000	0.15327	126.79000	0.12679	153.270		0.00	0	0.00

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 07/08/2014	Bond Future	129.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	Put	163.27000	0.16327	136.79000	0.13679	163.270		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.02996	84.00730	9.04322	83.90848		18.64	0.00	0	21,730.00
R213	On 08/05/2014	Bond Future	7.64	Call	214.26000	0.21426	213.38000	0.21338	214.260	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,599.13000	11.59913	11,697.07000	11.69707	11,599.130	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	219.71000	0.21971	218.78000	0.21878	219.710	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,514.88000	11.51488	11,612.77000	11.61277	11,514.880	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	225.27000	0.22527	224.29000	0.22429	225.270	18.18	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,430.86000	11.43086	11,528.70000	11.52870	11,430.860	18.18	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.11303	85.24908	9.12665	85.14918		18.45	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,335.01000	3.33501	3,302.70000	3.30270	3,335.010	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	5,375.36000	5.37536	5,442.95000	5.44295	5,375.360	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,366.46000	3.36646	3,333.89000	3.33389	3,366.460	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	5,330.80000	5.33080	5,398.13000	5.39813	5,330.800	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,398.09000	3.39809	3,365.25000	3.36525	3,398.090	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	5,286.51000	5.28651	5,353.57000	5.35357	5,286.510	18.29	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.18851	83.06244	9.20219	82.96356		18.16	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,889.34000	3.88934	3,854.56000	3.85456	3,889.340	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,467.89000	6.46789	6,531.99000	6.53199	6,467.890	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,920.06000	3.92006	3,885.06000	3.88506	3,920.060	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	6,423.00000	6.42300	6,486.88000	6.48688	6,423.000	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	3,950.92000	3.95092	3,915.70000	3.91570	3,950.920	17.89	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	6,378.34000	6.37834	6,442.00000	6.44200	6,378.340	17.89	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.22886	74.35562	9.24699	74.21753		21.93	0.00	0	5,055.00
R214	On 08/05/2014	Bond Future	8.99	Call	2,167.40000	2.16740	2,128.14000	2.12814	2,167.400	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	4,028.24000	4.02824	4,127.07000	4.12707	4,028.240	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	2,198.69000	2.19869	2,158.91000	2.15891	2,198.690	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	3,980.05000	3.98005	4,078.36000	4.07836	3,980.050	21.67	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	2,230.25000	2.23025	2,189.95000	2.18995	2,230.250	21.68	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	3,932.26000	3.93226	4,030.05000	4.03005	3,932.260	21.68	0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.30527	75.36153	9.32389	75.22172		21.67	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	5,302.76000	5.30276	5,233.21000	5.23321	5,302.760	21.70	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	3,572.81000	3.57281	3,643.07000	3.64307	3,572.810	21.70	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	5,342.73000	5.34273	5,272.79000	5.27279	5,342.730	21.70	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	3,540.63000	3.54063	3,610.50000	3.61050	3,540.630	21.70	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	5,382.81000	5.38281	5,312.50000	5.31250	5,382.810	21.71	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	3,508.68000	3.50868	3,578.18000	3.57818	3,508.680	21.71	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.37476	73.27256	9.39361	73.13281		21.41	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	6,213.09000	6.21309	6,140.22000	6.14022	6,213.090	21.36	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	4,287.67000	4.28767	4,354.55000	4.35455	4,287.670	21.36	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	4,254.88000	4.25488	4,321.45000	4.32145	4,254.880	21.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	6,251.20000	6.25120	6,178.02000	6.17802	6,251.200	21.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	6,289.40000	6.28940	6,215.91000	6.21591	6,289.400	21.37	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	4,222.31000	4.22231	4,288.57000	4.28857	4,222.310	21.37	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			21,782.86000	21,782.86000	21,683.43000	21,683.43000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 17/03/2014	Foreign Exchange Future		4.97050	4.97050		4.97470	4.97470		11.09	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	49.71250	0.04971	52.26000	0.05226	49.713	11.12	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	69.21250	0.06921	67.56000	0.06756	69.213	11.12	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	45.28720	0.04529	48.03840	0.04804	45.287	11.09	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	74.78720	0.07479	73.33840	0.07334	74.787	11.09	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	41.78570	0.04179	44.07400	0.04407	41.786	11.19	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	81.28570	0.08129	79.37400	0.07937	81.286	11.19	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.91680	4.91680		4.92250	4.92250		11.86	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	81.59050	0.08159	84.03570	0.08404	81.591	12.10	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	204.79050	0.20479	201.53570	0.20154	204.790	12.10	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	78.37320	0.07837	80.72530	0.08073	78.373	12.12	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	211.57320	0.21157	208.22530	0.20823	211.573	12.12	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	75.25960	0.07526	77.51900	0.07752	75.260	12.14	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	218.45960	0.21846	215.01900	0.21502	218.460	12.14	0.00	0	0.00

Total for Derivatives : **2,367,151,349.46** **494,255** **4 281 032.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.79229			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.69000	105.17150		7.69000	105.10575			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.05043			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		9.22500	104.13534		9.22500	104.05753			0.00	0	4,200,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.90587			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		10.09000	95.52085		10.09000	95.44296			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.99000	103.45730		7.99000	103.39015			0.00	0	250,000,000.00
AB07	On 07/03/2014	Spot Bond		6.96000	108.57227		6.96000	104.12204			0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.38496			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		9.37500	105.62630		9.37500	105.54613			0.00	0	500,000,000.00
ABCPi2	On 20/09/2014	Spot Bond		1.56000	136.31337		1.56000	136.28193			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond		2.75000	124.63698		2.75000	255.01189			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.92274			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.16708			0.00	400,000,000	200,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.62717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.17995			0.00	200,000,000	200,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.23399			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	101.26987			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.77594			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.45000		108.14624		8.45000	108.07209			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.12975			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.21000		104.59953		8.21000	104.52981			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.58844			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.92527			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.76971			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.64752			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.87266			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.06974			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.27441			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.78864			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.37598			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.01000		137.44901		6.01000	132.28024			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.45000		126.95555		3.45000	126.90663			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.31000		114.21046		4.31000	114.15870		5,172,000,000,000.00		1,200,000,000	1,100,000,000.00
ABLI05	On 18/02/2018	Spot Bond	5.16000		98.12960		5.16000	98.07818			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.35000		99.67789		6.35000	99.61611			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.77500		109.31106		11.77500	109.20746			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.16645			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.26707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.36503			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.43556			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.81000	107.86178		4.81000	107.80854			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	44.39494		100.00000	44.06596			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.49000	161.18260		2.49000	161.13331			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.80585		2.76000	155.75477			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.52000	161.84587		2.52000	161.79597			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.29000	165.61867		2.29000	165.57071			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.77125	71.86948		8.77125	71.81984			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.77125	71.86948		8.77125	71.81984			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.87000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.11907			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	89.95000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.83000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.13000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.94000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.29000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.74791			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.63312			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.75000	102.32470		7.75000	102.26060			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	85.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.67000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	85.13000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.93579				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.98000		113.94178	7.98000	113.86792				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.63211				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	82.42000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	82.39000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	3.08000		90.17036	3.08000	97.84829				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	3.02000		96.25592	3.02000	143.49988				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.89000		109.13868	2.89000	189.08120				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000	0.00000	80.92000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	10.09000		86.27725	10.09000	86.20689				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	90.48000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.70000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	108.12469				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	86.64000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000	0.00000	93.84000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000	0.00000	98.03000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	10.04000		105.12241	10.04000	105.03757				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	9.98500		105.52467	9.98500	105.43996				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.53000		88.61002	9.53000	88.54205				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	103.23000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.90000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		10.08000	104.83126		10.08000	104.74632			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	86.23000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.37733			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.43536			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		9.07500	107.03827		9.07500	106.95957			0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond		7.64000	103.35152		7.64000	103.28733			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond		9.56000	95.58886		9.56000	95.51532			0.00	0	0.00
ABS7	On 11/09/2026	Spot Bond		10.24000	93.98358		10.24000	93.90583			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		8.34000	106.04310		8.34000	105.97131			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		2.26000	131.29494		2.26000	128.73314			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.56000	204.33178		2.56000	258.80771			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.49000	121.52445		1.49000	124.20696			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.50000	120.24669		2.50000	122.62433			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	45.72322		100.00000	45.38439			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		12.14000	107.89579		12.14000	107.79046			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.02552			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.65214		100.00000	2.63249			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.02622			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.03606			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	15.80801		100.00000	15.69087			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.02483			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	61.50447		11.00000	61.45174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.80801	100.00000	15.69087				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.94053				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.31337				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.45568				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24991				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.29279				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.31166				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.49220				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.49220				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.49500				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.21562				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.49500				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.48939				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	87.55405				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.19152				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.05492				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.26711				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.30976				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.32687				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.29258				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.21562				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	10.01500	101.76386	10.01500	101.67790				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.11278			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.43136			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.12679			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	81.10437			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.62765			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.70318			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.24984			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01199			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01199			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.90570			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.20693			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.19664			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.28816			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.58444			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.28680			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48560			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.14459			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.27087			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.47075			0.00	3,240,000	494,320,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.09949			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.25500			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.04749			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.02858			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.22776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09046			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06125			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11795			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.22432			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16423			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09562			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11452			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.42200		10.23000	104.33570			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.13321			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.10421			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.55890			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.63851			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.04598			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.16500	100.27729		10.16500	100.19539			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21910			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.60161		1.75000	110.68051			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11280			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.11603			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19634			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.23902			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.15364			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.23048			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.01442			0.00	0	4,000,000,000.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28168			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.30664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.24755			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.57219			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.23048			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.18899			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.26177			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.28407			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.10403			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.12980			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.28929			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.27827			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37549			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.20488			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36185			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.94978			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37549			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.30176			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.30727			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.30727			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	121.12581			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	121.98364			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.11947			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.10751			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.01714			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.13997			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.14510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.19634			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.12118			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.11947			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.23442			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.17642			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.45817			0.00	0	0.00
ADCP04	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.25471			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		8.72013		100.00000	8.65479			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.52031			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.58545			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.67220			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.49587			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.71000	98.20658		8.71000	98.13760			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.67643			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.80828			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		9.14500	101.58471		9.14500	101.50946			0.00	0	345,800,000.00
AIR02	On 30/04/2023	Spot Bond		9.68000	115.70733		9.68000	115.61722			0.00	0	1,000,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		63.21906		100.00000	62.75058			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		8.04000	110.23326		8.04000	110.16127			0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		60.14486		100.00000	59.69917			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.17619		100.00000	15.07509			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.27000	148.66064		3.27000	148.60576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.34824			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.18917			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.16517			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.58359			0.00	200,000,000	100,000,000.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.21422			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.05455			0.00	25,100,000,000	25,100,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.21709			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.03400			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.28682			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.94123			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.63500		104.51397		9.63500	104.43294			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.02072			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.53516			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.79235			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.41781			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.46451			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.10500		99.46994		10.10500	99.38916			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.94000		110.13832		7.94000	110.06766			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.02462			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.92283			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.19000		103.77421		8.19000	103.70559			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.52500		105.18150		9.52500	105.10086			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.78603		103.30797		11.78603	102.57593			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.63957		101.51454		11.63957	101.49859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond		11.69176	101.39186		11.69176	101.42493			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.37340			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.74395	101.17394		11.74395	101.26021			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.60879	99.42136		12.60879	99.16059			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.40870			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.40870			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.40878			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		12.03603	99.78547		12.03603	100.48791			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.94825	102.05641		11.94825	101.16914			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.63957	101.51454		11.63957	101.49859			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.88884	101.09397		11.88884	101.21891			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		11.07074	94.36595		11.07074	100.59453			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.33110			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.31559			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.31559			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.23875			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		11.09079	100.09214		11.09079	100.56059			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.30000	98.60658		12.30000	98.30563			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.36770			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.22500	64.84475		12.22500	95.70554			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.88949			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.19708			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	86.37007		9.28000	101.33395			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.29464			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA32	On 31/03/2018	Spot Bond	12.03500	63.78094	12.03500	95.54943				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.25273				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.28766				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.28766				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.74462				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.23595				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.92351				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.30258				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.81538				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.88959				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.30258				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.64670				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.78603	103.71525	14.78603	102.98558				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	16.02928	100.92935	16.02928	100.65250				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.91437	100.48543	14.91437	101.01925				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.74011				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.74011				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.74011				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.80944				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.78572				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	13.87620	100.00000	13.79738				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.42062	100.00000	21.26188				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.49517	100.00000	19.35070				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.03406	100.00000	11.94488				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.05251	100.00000	11.96220				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.54975	100.00000	14.44193				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.60710	100.00000	12.51368				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		93.05301	100.00000	92.38517				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.48907				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.43659				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.47252				0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		97.33333	100.00000	96.56085			200,000,000,000,000.00	2,000,000,000	1,000,000,000.00	
BCP79U	On 24/04/2014	Spot Bond	100.00000		86.08491	100.00000	85.48009				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		81.29176	100.00000	80.75221				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.46000		102.53194	2.46000	168.58649				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.60000		95.48704	8.60000	136.09298				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.60000		96.85951	8.60000	136.47165				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.98500		96.00895	8.98500	95.93943				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.26560				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.45153				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.14602				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		83.33333	100.00000	82.76644				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.72500		97.51706	8.72500	97.44807				0.00	0	320,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.36467				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.49775				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.51037				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.55241				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.59442				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.71160				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		14.60227	100.00000	14.49406				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41845			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.43924			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.44814			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.45111			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.48669			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.53407			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.13922	100.00000	100.00000	9.07150			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.13922	100.00000	100.00000	9.07150			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.12620			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22527			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.25229			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		9.07500	103.20975		9.07500	103.13387			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.33331			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47718			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.55573	100.00000	100.00000	6.50715			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.55573	100.00000	100.00000	6.50715			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.66000	102.05955		6.66000	102.00533			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.53591			0.00	50,000,000	50,000,000.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.81768			0.00	63,200,000,000	15,800,000,000.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.17075			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	97.11488			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.74156			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.99977			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.99907			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	44.46943		100.00000	44.13620			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	14.82127		100.00000	14.71144			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.03853			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	8.01000	107.32742		8.01000	107.25758			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	10.17500	113.42339		10.17500	113.33014			0.00	0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.56869			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.58561			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.82500	104.51011		9.82500	104.42708			0.00	0	650,000,000.00
CBL12		On 06/09/2018	Spot Bond	11.94500	103.20064		11.94500	103.10146			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.50238			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	12.19500	98.37441		12.19500	98.27796			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.21350			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	10.06500	100.83932		10.06500	100.75729			0.00	0	0.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.92036			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	12.63500	93.92049		12.63500	93.82622			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.37097			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.73151			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.29705			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	10.85500	92.13062		10.85500	92.04995			0.00	0	0.00
CCT01		On 23/06/2023	Spot Bond	10.43000	114.70856		10.43000	114.61247			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	10.28000	110.68655		10.28000	110.59514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond		9.62000	115.32330		9.62000	115.23354			0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.11415			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		12.42500	104.26152		12.42500	104.15741			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.16688			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.44942			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.22767			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.01058			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.17163			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.77464			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.75908			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.03506			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.03467			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.03672			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.55906			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.15841			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	90.11468		100.00000	89.49033			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	90.11468		100.00000	89.49033			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	90.11468		100.00000	89.49033			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.24994			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	90.11468		100.00000	89.49033			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.39426			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.63905			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.48212		10.11000	101.39920			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.63905			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	114.36395	2.76000	114.32661				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	104.94602				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	111.37803	3.14000	114.16165				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	99.91071	8.25000	99.84379				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	101.63905				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.63905				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	121.08302	3.10000	115.54742				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	120.70483	2.40000	115.19311				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.82223				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.06438				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.63738				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	9.04000	101.82494	9.04000	101.75076				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.65841				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.64782				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.53962				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.55057				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	9.09000	101.96809	9.09000	101.89341				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	9.09000	101.96809	9.09000	101.89341				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	9.14000	100.70234	9.14000	100.62819				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.28425				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.43173				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.56069			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.56069			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	95.52808		100.17539	94.14151			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.77387			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.13827			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.30413			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.94432			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.94043			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.00000		9.35000	99.92553			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.00000		9.35000	99.92553			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.92565			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.92543			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	92.61636			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.90654			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.15083			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.90838			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.96676			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.96676			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.96676			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.96676			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.96676			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.99423			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.03979			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.03979			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.03979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.03979			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.03979			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.04741			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.96500	102.77616		9.96500	102.69337			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.05600			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.08919			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.08919			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.42976			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48153			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.90906			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17926			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17072			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18992			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.94395			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.90967			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18649			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	105.41076			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42133			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.05371			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.96224			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.13656			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33286			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33286			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33286			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.22731			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.86136			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.49609			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21500			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.62299			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10530			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19978			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.97972			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.38201			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12727			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12727			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12086			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	127.07842			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.94556			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	127.53362			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.51342			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	127.14359			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	123.66357			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	123.85909			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	127.59688			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.15802			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.37000	92.69798		11.37000	92.61307			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.89000	94.38585		11.89000	94.29554			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06373			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.39594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.15432				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.47166				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.48002				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	107.18212	8.80500	102.72624				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.20488				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.36005				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	120.25441				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.26803				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.29362				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.39254				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.30727				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.88584				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.88584				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.88584				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.45582				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.98823				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.45940				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06373				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	109.59841				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	109.64099				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.01810				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.39919				0.00	0	200,000,000.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.64286				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.07087				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.88826				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.52415				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.12981				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.34480				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.39407				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.22164				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.00998				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.03515				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.37012				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.92054				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.92054				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000	0.00000	99.85895				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	102.22098				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.91439				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.91726				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.37235				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.37088				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.37468				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		101.58342	10.55000	100.45162				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.55000		101.58342	10.55000	101.76791				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.35338				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.39908				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.69000		103.41391	12.69000	103.50434				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.25997				0.00	0	2,500,000,000.00
CLN367	On 06/08/2023	Spot Bond	12.72000		100.35705	12.72000	100.17837				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN368	On 26/07/2022	Spot Bond		11.15000	100.01021		11.15000	99.84289			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.73340		7.01000	38.33050			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	142.02817			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		8.98500	96.00895		8.98500	129.40241			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.60000	31.05976		8.60000	136.09298			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.60000	31.46252		8.60000	136.47165			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	88.39775			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	88.29854			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.81115			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.81115			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.30137			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.20532			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22425			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23048			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.47166			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.10409			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.88980			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.59000	110.43472		9.59000	107.90455			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.52500	100.16709		9.52500	100.09030			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.76500	110.99631		10.76500	110.90043			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.94000	105.29584		8.94000	105.21997			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		10.35500	106.66357		10.35500	106.57437			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.68000	94.58465		10.68000	94.50358			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.33000	96.14587		11.33000	96.05857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond	11.33000		88.98993		11.33000	88.90914			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.86717			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.86418			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.80948			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.35195			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.35705			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.93599			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.67500		96.87003		11.67500	97.76515			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.07156		100.00000	11.98210			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.40743			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.80000		96.92916		8.80000	96.86001			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.70578			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.85555			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.34671			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.30289			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.07919			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.63945			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.25696			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.32335			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.82000		117.77159		7.82000	117.69715			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.05500		102.22234		9.05500	102.14735			22,510,730,000.00	2,486,000	3,407,486,000.00
DV23	On 27/02/2023	Spot Bond	9.41000		108.44798		9.41000	103.37421			24,376,605,000.00	2,590,500	15,136,890,500.00
DV24	On 18/02/2024	Spot Bond	9.54000		101.10923		9.54000	101.03116			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.91500		101.59168		9.91500	101.51024			0.00	0	0.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.10414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.14444			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.03310			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.64500		124.42950		8.64500	124.34227			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.60546			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		104.36199		0.10000	131.55542			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.41000		113.10825		2.45000	112.54262		18,749,800,000,000.00	7,780,000,000	5,390,000,000.00	
EL29	On 19/11/2029	Spot Bond	2.46000		100.04620		2.46000	100.01574			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.55000		98.91664		2.55000	98.88578			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	10.25500		102.18093		10.25500	102.09628			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.10500		107.95178		10.10500	107.86362			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.38000		101.03373		10.38000	100.94903			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.76500		90.90937		10.76500	95.14383			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.03652			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.12379			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.24850			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.03441			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	100.00000		54.88932		100.00000	51.32999		4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	
EQ185U	On 11/06/2014	Spot Bond	100.00000		92.30769		100.00000	90.90909			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		50.00004		100.00000	50.00000			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		101.11458		100.00000	100.32463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ203U	On 16/04/2014	Spot Bond	100.00000	90.17738	100.00000	89.53171				0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	82.02247	100.00000	81.47321				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.69514	3.00000	128.65026				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	12.00000	103.00475	12.00000	102.90532				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.44379				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.46947				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.85872				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.55500	83.70090	10.55500	96.95940				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.86386				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.64338				0.00	0	50,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.08871				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.08170				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.07995				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.09033				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.08788				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.07573				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.07797				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.07413				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.07731				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.07349				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.07614				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.47000	104.18148	7.47000	100.24899				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.34000	106.34592	8.34000	106.27434			250,254,561,114,000.00	30,006,542,100	10,716,500,000.00	
ES23	On 25/01/2023	Spot Bond	8.96500	107.07698	8.96500	106.99919			27,135,262,000.00	3,026,800	7,459,400,000.00	
ES26	On 02/04/2026	Spot Bond	9.19000	93.44707	9.19000	93.37789			41,789,687,000.00	4,547,300	12,814,400,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond		9.72500	84.04221		9.72500	83.97610			1,361,566,140,697,500.00	40,006,801,100	20,042,504,000.00
ES42	On 25/04/2042	Spot Bond		9.94000	89.28186		9.94000	89.21050			0.00	0	7,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.94308			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.58213			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.00925			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.88130			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.58090			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.65788			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.82947		100.00000	10.74832			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.53896		100.00000	10.45999			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.17882			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.23258			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.34001			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.44736			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.24000	104.95674		7.24000	104.89490			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		10.03500	95.73799		10.03500	95.66077			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.16886			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16878			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.42189			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.63591			0.00	0	90,000,000.00
FRBC21	On 21/12/2018	Spot Bond		11.83500	102.69669		11.83500	102.59941			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.82924			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.60000	120.98439		2.60000	121.75753			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.59000	126.19541		2.59000	258.20387			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.79000	94.69784		2.79000	94.66645			1,021,140,000,000.00	366,000,000	183,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	3.00000	96.47802		3.00000	143.83124			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.78000	110.88842		2.78000	192.11433			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	8.25000	113.53459		8.25000	113.45855			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.98000	59.49123		7.98000	58.80115			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48700	38.00539		9.48700	37.09697			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.74891		9.72000	35.81880			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.00907			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.90999			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.54125			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.36165			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.91256			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.91256			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	102.05046			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.91409			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47296			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.71635			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24999			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39066			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.78831			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.08869		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.08869		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.68939			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37549			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30215			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50337			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	101.34991			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.07127		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	101.44707			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	101.82642			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.76696			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.88196		100.09221	13.77899			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.20829			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.85462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.46581			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.66125			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.91981			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.92394			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.35626			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	101.37344			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.23793			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.27315			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.72447			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.18085			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.16285			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.24755			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.32175		13.22500	55.26180			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.16560			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.16730			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.79860			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.22877			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	4.03500	86.33580		4.03500	89.28296			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.29021			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.29021			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06373			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.46534			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.08603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.20488				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.17242				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.37016				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	101.40447				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.21931				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.36621				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000	0.00000	100.47722				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.63945				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.25950				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.82346				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.10035				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.88773				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.58990				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.39586				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.57734				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.36135				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.35286				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	99.63836				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.13850				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.40928				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.84000		114.19087	3.84000	111.56836				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.38025				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.39568				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.82000		104.91237	3.82000	111.72481				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.84000		98.96636	1.84000	121.32846				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond		3.84000	102.17030		3.84000	111.56836			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.81000	101.61673		2.81000	119.66667			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.89000	102.49562		2.89000	124.82763			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.47554			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.89547			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.89964			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.93557			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.18127			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.37000			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	105.37778			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.62364			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.55855			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.31239			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.75589			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.31068			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	104.28272			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	94.73799			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	92.70594			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.80336		100.00000	9.73071			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	16.57052		100.00000	16.44772			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.96000	142.49986		4.96000	142.42748			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.40404			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.35091			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.68710			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.84487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.67797			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.99327			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.03400			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		100.00000		0.00000	82.73206			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	3.01000		87.73505		3.01000	114.10373			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.47483			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.91506		10.38000	100.82892			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.91506		10.38000	100.82892			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.46421			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.26422			0.00	0	100,000,000.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.51276			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	3.10000		121.30838		3.10000	248.19441			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.60000		126.09732		2.60000	258.00295			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.32000		119.27127		3.32000	244.02215			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.97000		98.63628		2.97000	118.61038			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.39541			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.50000		122.66208		2.50000	118.87489			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.57071			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.81561			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.34984			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.99000		90.97370		2.99000	90.94206			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.82545		104.97509	17.14742			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		21.73362		101.07593	21.57102			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		13.20746		100.44759	13.10920			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.10954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967		19.98838		100.76967	19.83923			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.61000		100.47722		2.61000	100.44551			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	100.70560			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.75000		93.09095		2.75000	101.02028			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.33297			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.78000		92.82110		2.78000	100.72719			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.80933			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.80000		124.15475		2.80000	321.84867			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.81468			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.23482			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.22161			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.21109			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.64331			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.47905			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.78642			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.56000		105.09546		6.56000	100.79531			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.16000		105.51378		7.16000	105.45229			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.12000		103.30088		8.12000	103.23277			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.54500		103.66005		8.54500	103.58819			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.71500		109.90194		8.71500	109.82470			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.12500		101.93861		9.12500	101.86326			0.00	0	990,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.36500		100.51648		9.36500	100.44068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	9.94000	87.07646		9.94000	87.00648			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.99000	107.16338		9.99000	107.07731			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.33000	96.62909		10.33000	97.87976			0.00	0	5,500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.79500	90.09041		10.79500	90.01195			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.60000	79.35855		10.60000	79.29102			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.93920			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.99240			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.03538			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.05256			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.09546			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.16412			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.21561			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.43857			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	100.00000	51.71606		100.00000	51.32853		1,280,000,000,000,000.00	12,800,000,000	6,400,000,000.00	
FS2A2	On 20/02/2017	Spot Bond	100.00000	8.67652		100.00000	8.61150		1,000,000,000,000,000.00	10,000,000,000	5,000,000,000.00	
FS2A3	On 20/08/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000		400,000,000,000,000.00	4,000,000,000	2,000,000,000.00	
FS2A4	On 20/08/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000		2,200,000,000,000,000.00	22,000,000,000	22,000,000,000.00	
FS2A5	On 20/08/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000		4,860,000,000,000,000.00	48,600,000,000	43,600,000,000.00	
FS2B1	On 20/08/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000		1,260,000,000,000,000.00	12,600,000,000	12,600,000,000.00	
FS2C1	On 20/08/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
FS2D1	On 20/08/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000		350,000,000,000,000.00	3,500,000,000	3,500,000,000.00	
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.07194			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.74859			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.87500	102.49463		9.87500	102.41324			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT28	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.32699			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.62842			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.00675			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	100.35144			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.36150			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.38094			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.40504			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.43848			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	101.35898			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.90374			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.61662			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.22393			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.77918			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.30855			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		100.00000	7.64766		100.00000	0.01662			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	100.85996			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		100.00000	51.20000		100.00000	40.66304			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.15156			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.49987			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.50638			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.26890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.35444			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.35879			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.41923			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.29254			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	100.53335			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.60739	101.01216		8.60739	95.81868			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	100.56376			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.95966	101.04390		8.95966	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	100.60283			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.40933	101.08821		9.40933	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	100.65054			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	100.61250			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.71208			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.74205			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.08315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF05	On 17/02/2017	Spot Bond	9.89000		95.37288		9.89000	100.10672			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.78500		105.30134		8.78500	105.22634			0.00	0	3,020,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.37000		128.37689		2.37000	262.67201			379,200,000,000.00	160,000,000	8,880,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.35000		131.04035		2.35000	263.08282			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.70500		96.58853		9.70500	96.51270			0.00	0	3,140,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.62500		97.22421		9.62500	97.14850			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		38.02390		100.00000	37.74212			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		9.86937		100.00000	9.79623			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		60.58075		100.00000	60.13182			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		28.81255		100.00000	28.59903			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		15.97158		100.00000	15.85323			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		8.67652		100.00000	8.61150			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.14000		107.22217		2.14000	107.19233			27,826,301,016,000.00	13,002,944,400	75,479,622,200.00
I2038	On 31/01/2038	Spot Bond	2.38000		106.15097		2.39000	105.92513			6,604,190,600,000.00	2,774,870,000	57,776,000,000.00
I2046	On 31/03/2046	Spot Bond	2.44000		104.70561		2.44000	104.67400			1,269,652,048,000.00	520,349,200	74,813,924,600.00
I2050	On 31/12/2050	Spot Bond	2.40000		111.50670		2.40000	111.47328			3,640,769,760,000.00	1,516,987,400	14,656,593,700.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.80000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	8.14000		106.87947		8.14000	106.80882			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.24939			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.32203			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.19457			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	8.10500		108.29311		8.10500	103.86758			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.64000		105.85119		8.64000	105.77701			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	9.22500		106.99869		9.22500	106.91875			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	8.03500		107.13922		8.03500	102.89361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.46829			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00909			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.81000	112.84938		4.81000	112.79428			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	8.46000	99.71665		8.46000	99.64820			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.33140			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.35081			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.65000	101.34854		1.65000	123.64579			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.57000	101.46577		2.57000	122.01685			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.37891			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.50821			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.89500	103.03730		8.89500	102.96343			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.69450			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.94704			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.07546			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	9.46500	95.83933		9.46500	95.76630			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.87500	89.27163		9.87500	89.20035			0.00	0	0.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.45361			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.97500	97.38315		8.97500	97.31272			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.92500	96.70755		9.92500	96.60630			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.38449			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.39589			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	8.40000	97.98761		8.40000	97.92082			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	9.24500	96.47396		9.24500	96.40172			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.43832			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.14520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL58	On 13/02/2017	Spot Bond		8.54500	100.18947		8.54500	100.12002			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		9.20500	100.19389		9.20500	100.11919			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		10.18000	100.65687		10.18000	100.57407			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00336		100.00000	0.00334			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.43469			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.45920			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.50500	97.19216		9.50500	97.11781			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.75179		5.00000	101.71038			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.75179		5.00000	101.71038			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.32796		5.00000	100.28690			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.75179		5.00000	101.71038			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.79933		4.00000	101.76592			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.95438			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.87819			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.19680			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	111.18978		9.20000	111.10738			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.03379			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.03379			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.08877			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.72081		100.00000	8.65618			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.41479			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.28341			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.15922			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		10.14000	102.76342		10.14000	102.67922			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.91035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN05Q	On 13/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.55281			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10385			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.58627			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	5.60894		100.00000	5.56691			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond		100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond		100.00000	89.02439		100.00000	88.37772			0.00	0	0.00
INA409	On 25/02/2014	Spot Bond		5.80000	99.98411		5.80000	99.88889			0.00	0	0.00
INA410	On 04/03/2014	Spot Bond		5.80000	99.87304		5.80000	99.77803			0.00	0	0.00
INA411	On 11/03/2014	Spot Bond		5.80000	99.76221		5.80000	99.66741			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond		5.80000	99.43120		5.80000	99.33703			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond		5.90000	99.30973		5.90000	99.21417			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond		5.90000	99.19826		5.90000	99.10291			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond		5.90000	99.08704		5.90000	98.99191			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond		6.00000	98.95890		6.00000	98.86241			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond		6.00000	98.84634		6.00000	98.75007			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond		6.00000	98.75007		6.00000	98.63799			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond		6.00000	98.62199		6.00000	98.52616			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.16178			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		11.78603	102.35453		11.78603	102.00563			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		11.78603	100.23908		11.78603	100.74595			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.24948			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.92595			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22209			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.56281		6.50000	102.50876			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.33286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.87200			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	97.46250			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.30931			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.15636			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.55148			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.59274			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.18667			0.00	0	0.00
ING224		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.26816			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.94566			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.20487			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.33810			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.44932			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.36233			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.94847			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.98629			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.09406			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.49546			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.28636			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.16825			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.05078			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.05018			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	98.91599		100.00000	109.91700			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.23874			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.30234			0.00	0	0.00
INGR03		On 09/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.79491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP267U	On 09/04/2014	Spot Bond	100.00000		89.24205	100.00000	88.59223				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.64908				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.66490				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.67549				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	9.15000		102.28563	9.15000	102.21024				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.66000		108.29004	7.66000	103.73626				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.37719				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.37500		105.21950	9.37500	105.13964				0.00	0	0.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.79737				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.74827				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.88328				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.27441				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.32000		103.32032	9.32000	103.24278				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.28837				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.66954				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.66000		93.96380	3.66000	112.98536				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.18000		93.64106	4.18000	125.73258				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.01081				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.76980				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.75146				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.48244				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.13747				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.14000		87.66756	4.14000	88.39403				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.14000		87.59447	4.14000	95.62652				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	101.59343				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.16568			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10385			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.53500	108.16696		12.53500	108.05803			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.54325			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.18000	92.64729		4.18000	125.73258			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.40822			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.50618			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.06776			0.00	0	0.00
IVA408	On 20/02/2014	Spot Bond		5.80000	94.51797		5.80000	94.51796			0.00	0	0.00
IVA409	On 27/02/2014	Spot Bond		5.80000	99.95235		5.80000	99.85719			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond		5.80000	99.84135		5.80000	99.74640			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond		5.80000	99.73059		5.80000	99.63585			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond		5.80000	99.39979		5.80000	99.30568			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond		5.90000	99.27786		5.90000	99.18236			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond		5.90000	99.16646		5.90000	99.07117			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond		5.90000	99.05531		5.90000	98.96024			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond		6.00000	98.81423		6.00000	98.71802			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond		6.00000	98.70200		6.00000	98.60601			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond		100.00000	79.52070		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.19016			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.34868			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.38888			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.87617			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.75754			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.16216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.29048			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.29054			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.18932			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.28893			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.01706			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.94029			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.86984			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.66500			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.67030			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.68089			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63320			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.52901			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.34862			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.16677			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.07764			0.00	0	0.00
IVF57U		On 12/02/2015	Spot Bond	100.00000	55.83158		100.00000	55.41320			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	101.17284		100.00000	100.38448			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	82.02247		100.00000	81.47321			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	82.02247		100.00000	81.47321			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.45903			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	58.91823		100.00000	58.48163			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.83148			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	21.12986		100.00000	20.97152			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.67471			0.00	0	0.00
JDG07U		On 14/11/2014	Spot Bond	100.00000	52.49993		100.00000	52.10652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG08U	On 28/11/2014	Spot Bond	100.00000		65.58968	100.00000	65.11415				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		57.84932	100.00000	57.42063				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		56.19735	100.00000	55.87810				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		57.25777	100.00000	56.82871				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		52.64347	100.00000	52.13545				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.69852				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.44433				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.98000		139.49044	8.98000	139.38893				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.34580				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.12270				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.42024				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.47500		94.99460	9.47500	94.92175				0.00	0	0.00
LGL03	On 03/04/2018	Spot Bond	9.62500		67.98816	9.62500	96.33093				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	10.02500		96.22347	10.02500	96.14549				0.00	0	27,411,300.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.93664				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.14000		101.41111	11.14000	101.32054				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.12719				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.01972				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.02104				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.02262				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.35767				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.60236				0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.79624				0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.41600				0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.10986				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ047	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	98.68995			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	57.65347		100.00000	57.32595			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	52.49993		100.00000	52.10652			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.87907			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	61.48341		100.00000	61.02269			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	88.16425		100.00000	87.52998			0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond	100.00000	94.55959		100.00000	93.83033			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.20518			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.82661			0.00	4,700,000,000	2,350,000,000.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.01638			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.94263			0.00	0	150,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.56286			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.23090			0.00	1,120,000,000	660,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.93929			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.78637			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.20828			0.00	0	1,506,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.11702			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.53867			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.16779			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.18100			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	91.77175		100.00000	91.10673			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	62.30820		100.00000	61.71355			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	56.13121		100.00000	55.71059			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	15.72982		100.00000	15.61325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		38.40287	100.00000	38.11829				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.38500		101.82883	9.38500	101.75189				0.00	0	150,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.37385				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.26885				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.13158				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.31356				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.33202				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.42432				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.68621				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.72822				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.71000		103.06043	8.71000	102.98804				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.45500		100.82847	9.45500	100.75130				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.18000		100.45293	10.18000	100.37031				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.97500		103.53670	6.97500	103.47821				0.00	0	1,163,830,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.04395				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.08688				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.22500		101.97795	10.22500	101.89219				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	8.14000		104.31111	8.14000	104.24216				0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.86628				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.63500		99.71696	9.63500	99.63964				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		10.37110	100.00000	10.29425				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.87191				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.33500		99.63565	9.33500	99.56075				0.00	0	130,000,000.00
MTN02	On 13/07/2014	Spot Bond	8.08000		101.95772	8.08000	101.89207				0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	8.24000		102.50637	8.24000	102.43780				0.00	0	430,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond	9.27500	103.59045		9.27500	103.51265			0.00	0	40,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.03708		100.89771	5.99148			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.11825		100.61875	6.07214			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.12979			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.13184			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.13369			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.13445			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.14603			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.15925			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.38738		100.00000	0.38448			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.38738		100.00000	0.38448			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.53000	94.77395		9.53000	94.70085			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	8.09000	98.01885		8.09000	97.95444			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.54117			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.74500	98.12700		9.74500	98.04965			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.73361			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.11265			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.45791			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.81025			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.77045			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.34054			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.62639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond		7.84000	108.60173		7.84000	108.53253			0.00	0	710,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.60541			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		9.28500	114.23107		9.28500	114.14518			0.00	0	0.00
NBK4	On 28/10/2024	Spot Bond		11.15500	32.34112		11.15500	32.31302			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		8.24000	104.93112		8.24000	104.86131			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.54202			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.57656			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		7.89500	107.73749		7.89500	103.50100			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.02576			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.59000	105.40455		8.59000	105.33111			2,968,704,000,000.00	345,600,000	345,600,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.02910			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.92005			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.02770			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.84387			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.67493			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.80281			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.04416			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.81342			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	100.39824			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.44232			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.35793			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.74433			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	84.21683			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.19898			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.15805			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.25400			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.08399			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.14266			0.00	0	100,000,000.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.07398			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.77464			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.03189			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.02203			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.02118			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.39639			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.33454			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.32500		103.64612		10.32500	103.80451			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.22850			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.36000		102.08574		10.36000	102.05516			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	100.00000		7.92882		100.00000	0.00927		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000.00
NED11	On 17/09/2015	Spot Bond	9.09000		106.70959		9.09000	106.63101			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	102.82436			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.76958			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.66841			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.72500		112.01647		12.72500	111.90200			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.02803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NET47	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.85421			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.20373			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.87330			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.61000		159.64066		2.61000	159.59026			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.27500		101.14230		9.27500	101.06634			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.08340			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.90500		102.50421		9.90500	102.42064			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.94628			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.07207			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.94909			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	99.94948			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.94752			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.10500		102.49136		10.10500	102.91461			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.94561			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.94759			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.94633			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.30500		102.47863		10.30500	102.39176			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.94245			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.94483			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.94554			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.93031			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.93519			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.94395			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.59000		109.76635		7.59000	104.15226			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	9.12500		114.71887		9.12500	114.63454			0.00	0	820,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond		9.43500	120.32503		9.43500	120.23313			0.00	0	700,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.50500	162.22070		2.50500	162.17089			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.66000	123.01044		9.66000	122.91483			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.52276			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.50714			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.57095			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.40730			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.14297			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.08804			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.82559			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.35930			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.37591		100.00000	18.98203			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	28.16633		100.00000	27.95761			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.37000	105.31728		7.37000	105.25448			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	14.25420		100.00000	14.14739			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.80000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	43.51455		100.00000	43.19208			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.87597			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	103.78192			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.12998			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.39037			0.00	0	0.00
PNP14	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.14412			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond		100.00000	83.11219		100.00000	80.21978		4,500,000,000,000,000.00	45,000,000,000	35,000,000,000.00	
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.01705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.76170			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.33744			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.07126			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.05153			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.17112			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.11608			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.07484			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.23953			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.16986			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.11788			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.31511			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.23258			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.16807			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.35130			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.36485			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.37094			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.38447			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.44261			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.45612			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.45001			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.14000		109.41675		7.14000	109.35316			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.83000		96.35752		6.83000	96.30390			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.40000		37.80559		8.40000	37.77996			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.20000		115.13010		7.14000	115.15528		2,834,717,792,400,000.00	93,710,804,500	24,503,600,000.00	
R158	On 15/09/2015	Spot Bond	7.14000		115.22226		7.14000	115.15528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	7.04000	89.81525	7.04000	89.76376			0.00		0	0.00	
R159	On 15/09/2016	Spot Bond	7.14000	120.63443	7.14000	120.56431			0.00		0	0.00	
R159P	On 15/09/2016	Spot Bond	6.97000	83.95591	6.97000	83.90825			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	8.58000	116.60622	8.58000	116.52551			8,424,432,407,820,000.00		81,868,579,000	43,415,235,700.00	
R187P	On 21/12/2026	Spot Bond	8.32000	35.16386	8.32000	35.14024			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	8.24000	32.75712	8.24000	32.73533			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	2.10000	268.35734	2.10000	268.28379			5,256,032,880,000.00		2,502,872,800	30,529,836,400.00	
R201	On 21/12/2014	Spot Bond	6.51500	103.30630	6.46000	103.29623			65,150,000,000.00		10,000,000	01,384,900,000.00	
R202	On 07/12/2033	Spot Bond	2.27000	207.04765	2.29000	206.37863			14,616,003,360,000.00		6,438,768,000	56,557,400,000.00	
R2023	On 28/02/2023	Spot Bond	8.53000	95.07974	8.48000	95.31500			2,860,405,390,204,000.00		35,334,746,800	08,452,100,000.00	
R203	On 15/09/2017	Spot Bond	7.85500	104.88857	7.77500	105.06825			3,147,231,577,674,000.00		00,666,018,800	63,582,900,000.00	
R2030	On 31/01/2030	Spot Bond	8.97000	92.37818	8.97000	92.31102			714,012,000,000,000.00		79,600,000,000	26,071,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.14500	94.40692	9.14500	94.33699			782,830,883,510,500.00		85,602,064,900	60,457,000,000.00	
R204	On 21/12/2018	Spot Bond	8.10000	101.01769	8.03500	101.20713			1,960,133,361,300,000.00		41,991,773,000	44,761,033,400.00	
R2048	On 28/02/2048	Spot Bond	9.25500	94.70054	9.25500	94.62956			748,760,945,713,500.00		80,903,397,700	23,350,700,000.00	
R207	On 15/01/2020	Spot Bond	8.28500	96.04078	8.22500	96.24415			1,090,002,743,316,500.00		31,563,396,900	54,899,810,500.00	
R208	On 31/03/2021	Spot Bond	8.41000	93.97771	8.35500	94.18828			2,897,007,113,058,000.00		44,471,713,800	73,946,145,700.00	
R209	On 31/03/2036	Spot Bond	9.05500	75.91313	9.05500	75.85774			565,727,858,640,000.00		62,476,848,000	12,894,978,300.00	
R210	On 31/03/2028	Spot Bond	2.24000	157.15675	2.28000	156.37820			5,751,475,520,000.00		2,567,623,000	21,262,393,400.00	
R211	On 31/01/2017	Spot Bond	0.96000	126.11053	0.96000	126.08768			1,981,246,848,000.00		2,063,798,800	24,054,399,400.00	
R212	On 31/01/2022	Spot Bond	2.00000	127.09863	2.00000	127.06472			9,963,690,800,000.00		4,981,845,400	88,340,572,700.00	
R213	On 28/02/2031	Spot Bond	8.95500	83.01210	8.96500	82.87626			1,615,404,438,954,000.00		80,391,338,800	92,571,537,200.00	
R214	On 28/02/2041	Spot Bond	9.17500	73.35901	9.17500	73.30449			925,961,158,392,500.00		00,922,197,100	50,943,558,600.00	
R225C	On 15/03/2014	Spot Bond	6.32000	99.67209	6.32000	99.62051			0.00		0	0.00	
R226C	On 15/09/2014	Spot Bond	6.43000	96.56385	6.43000	96.51322			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond		7.20000	92.82568		7.20000	92.77128			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		7.04000	89.81525		7.04000	89.76376			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.96000	86.89901		6.96000	86.84975			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.97000	83.95591		6.97000	83.90825			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.51500	97.95435		6.51500	97.90300			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.46500	94.90772		6.46500	94.85797			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		7.11000	91.18114		7.11000	91.12865			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.98000	88.25256		6.98000	88.20267			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.96000	85.31468		6.96000	85.26659			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		7.02000	82.31083		7.02000	82.26404			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.75000	77.68185		7.75000	77.63318			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.80000	74.64655		7.80000	74.59949			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		8.04000	71.13143		8.04000	71.08523			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		8.02000	68.44588		8.02000	68.40153			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		8.00000	65.87439		8.00000	65.83182			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.99000	63.37623		7.99000	63.33532			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.18500	60.22385		8.18500	60.18405			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.16500	57.93197		8.16500	57.89377			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.27500	55.23076		8.27500	55.19387			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.24500	53.15603		8.24500	53.12064			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.21500	51.17399		8.21500	51.14005			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		8.18500	49.28007		8.18500	49.24750			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		8.14500	47.51248		8.14500	47.48122			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		8.10500	45.82592		8.10500	45.79593			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.52000	42.26671		8.52000	42.23766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond		8.48000	40.70840		8.48000	40.68054			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.44000	39.22261		8.44000	39.19590			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.40000	37.80559		8.40000	37.77996			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.36000	36.45379		8.36000	36.42920			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.32000	35.16386		8.32000	35.14024			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.28000	33.93263		8.28000	33.90995			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.24000	32.75712		8.24000	32.73533			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.77377			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.84232			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.91285			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.88192			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.73381			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.96433		100.00000	12.86718			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.93677		100.00000	5.89277			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.31022			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.37530			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.91842			0.00	0	100,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.32822			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.71252			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.92051			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.11325			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.12479			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.52457			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01847			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.74924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.32532			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.34669			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.74095			0.00	0	100,000,000.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.50190			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.58481			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.54186			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.45006			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.42571			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.46203			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.67119			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.60220			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.60220			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.52519			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.71499			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.92595			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.89915		12.35000	102.79702			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.60954			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.82501		100.00000	12.72891			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.47790			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.08582			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.72639			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.56496			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.84644			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	99.72678		100.00000	98.91599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.90942			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.78366		100.00000	1.77044			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		9.67554		100.00000	9.60384			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		22.27219		100.00000	22.10530			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.51603		100.00000	13.46641			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		17.81140		100.00000	17.67792			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.75841			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.94024			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.65500		105.02671		9.65500	104.94511			0.00	0	600,000,000.00
RW23	On 10/12/2023	Spot Bond	9.73000		90.88072		9.73000	100.51029			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.11500		85.59507		10.11500	103.01117			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.67176			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.39000		108.57327		8.39000	108.49934		170,317,000,000,000.00	20,300,000,000	8,000,000,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.93849			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.82500		101.71777		9.82500	101.63739			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.50299			0.00	700,000,000	700,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.29730			0.00	360,000,000	360,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.48093			0.00	500,000,000	500,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.50840			0.00	60,000,000	30,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.49728			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.24000		104.03756		8.24000	103.96796			0.00	0	1,080,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.63500		99.02069		9.63500	98.94392			0.00	0	400,000,000.00
SBK111	On 09/04/2014	Spot Bond	2.56000		137.03042		2.56000	133.26434			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.60000		113.00990		8.60000	112.93106			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.46000		113.21935		8.46000	113.14163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	8.39000	113.32429		8.39000	113.24713			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.17500	100.93198		9.17500	100.85698			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.53500	113.10707		8.53500	113.02876			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.50000	113.15945		8.50000	113.08141			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16214			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.88086			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.34762			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.89743			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.82500	104.02446		8.82500	103.95004			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.81161			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.06976			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.11067			0.00	0	2,000,000,000.00
SBS19	On 23/06/2021	Spot Bond	10.00500	102.62762		10.00500	102.54506		10,005,000,000,000.00	1,000,000,000	45,000,000,000.00	
SBS20	On 15/05/2026	Spot Bond	10.23000	101.53337		10.23000	101.44946			0.00	0	1,320,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.08729			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.66380			0.00	0	70,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.22677			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.71174			0.00	0	55,700,000,000.00
SBS25	On 24/05/2019	Spot Bond	9.13500	101.14422		9.13500	101.06937		18,270,000,000,000.00	2,000,000,000	85,400,000,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000	8.60296		100.00000	8.47314			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.00000	114.57296		8.00000	114.49850		508,000,000,000,000.00	63,500,000,000	98,500,000,000.00	
SBS3	On 25/05/2026	Spot Bond	9.28000	94.23136		9.28000	94.16055			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	10.05500	94.66187		10.05500	94.58494			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	8.32000	108.03081		8.32000	107.95786		880,256,000,000.00	105,800,000	105,800,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.63000	125.80361		2.63000	257.40136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond		1.65000	102.58966		1.65000	123.64579			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	104.49000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	10.24333		100.00000	10.16742			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	156.26726		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.22000	108.49544		2.22000	121.67110			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.56281		6.50000	102.50876			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.30866			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.96172			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.71280			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.80500	98.40085		9.80500	98.32325			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.37834			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.73131			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.07498			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.96371			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.30021			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	8.69830		100.00000	8.63312			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.30813			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.44000	102.86587		8.44000	102.79542			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.63500	94.48593		9.63500	96.80078			0.00	0	27,184,800.00
SNT01	On 15/09/2017	Spot Bond		9.12500	101.07833		9.12500	101.00362			0.00	0	1,860,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.07259			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.14019			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.43274			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.87500	103.07653		8.87500	103.00278			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.77927			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.92928			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.60189			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	10.03500	93.98790		10.03500	93.91208			0.00	0	2,400,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.79877			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09313			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.41523			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.96300	86.64022		9.96300	86.57082			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	10.02500	86.36279		10.02500	86.29319			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.70500	102.36020		7.70500	102.29644			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.48500	90.87568		9.48500	90.80592			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23973			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.95500	101.57798		8.95500	101.50427			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	8.04000	113.85111		8.04000	113.77676			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.89000	99.31579		2.89000	99.66068			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.98500	97.62173		8.98500	97.55104			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.18435			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.86865			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.90391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond	10.00000		105.41474	10.00000	105.33000				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000	0.00000	99.82251				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.42930				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.16897				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.19500		74.29631	10.19500	74.29830				0.00	0	0.00
SSN022	On 04/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.54960				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.52853				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.52201				0.00	0	0.00
SY1038	On 24/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.95600				0.00	0	0.00
SY1039	On 25/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.94115				0.00	0	0.00
SY1040	On 03/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.85266				0.00	0	0.00
SY1041	On 07/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.79318				0.00	0	0.00
SY1042	On 11/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.73453				0.00	0	0.00
SY1044	On 18/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.63034				0.00	0	0.00
SY1045	On 19/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.09814				0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.99389				0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000		100.00000	0.00000	98.99421				0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000		100.00000	0.00000	98.83108				0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000		100.00000	0.00000	98.70606				0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000		100.00000	0.00000	98.69004				0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000		100.00000	0.00000	98.65691				0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000		100.00000	0.00000	98.65878				0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000		100.00000	0.00000	98.59231				0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond	100.00000		94.07216	100.00000	93.35038			1,700,000,000,000,000.00	17,000,000,000	8,500,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1056	On 22/05/2014	Spot Bond	100.00000		80.75221	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.60000		112.26677	7.60000	112.19777				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.18000		102.35056	9.18000	102.27487				0.00	0	20,000,000.00
T018	On 15/07/2014	Spot Bond	100.00000		76.01161	100.00000	75.56361				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		58.18934	100.00000	57.75813				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		25.78928	100.00000	21.66222				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	7.26500		107.53630	7.26500	103.46895				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.46381				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.32516				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.04962				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	99.82137				0.00	0	0.00
TFS118	On 21/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.09129				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.32145				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.39000		101.30537	8.39000	101.23639				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.49673				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.51389				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.78813	7.83000	100.72399				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.48728				0.00	0	71,883,500.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.50875				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.44030				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.48728				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.50875				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		78.73926	7.16000	100.66292				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.55077				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54734			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.62948			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.61837			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.95214			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.91414			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.48643			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.51389			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.87719		8.73000	100.75820			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.48385			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.50875			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.50500	88.17919		9.50500	96.09619			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.55248			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.54305			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.62778			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.62436			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.89300			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.89639			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.52037			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.32961		101.06155	6.28225			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.48385			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	109.29682			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.56105			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.59529			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.95552			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.95108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.50732			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.51602			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.50732			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.51602			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.52037			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.50210			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.51602			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.56383			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.56383			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.56383			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.63329			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.65065			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.62895			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.97509			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.99666			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.98803			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.89000		107.11976		8.89000	107.04301			0.00	0	1,010,000,000.00
TL20	On 22/02/2020	Spot Bond	8.40000		89.07781		8.40000	88.99154			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.68500		104.34529		8.68500	104.27179			0.00	0	6,920,000,000.00
TN20	On 17/09/2020	Spot Bond	9.55500		109.15588		9.55500	109.07148			18,547,210,500.00	1,941,100	25,234,200,000.00
TN23	On 06/11/2023	Spot Bond	9.66000		110.32472		9.66000	110.23851			0.00	0	9,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.73000		98.55813		9.73000	98.48056			1,946,000,000,000.00	200,000,000	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.72500		96.30422		9.72500	96.22846			18,877,197,500.00	1,941,100	7,550,141,100.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.90541			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.94589			0.00	3,004,144,000	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.19417			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.07869			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.08084			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.08097			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.09112			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.11240			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.68569			0.00	0	95,000,000.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.75983			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.77861			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.88151		10.00000	99.79275			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.88446		9.75000	99.79790			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.88630		100.00000	9.80188			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.19175			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.07974			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.75213			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.58035			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.59967			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.37709			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	96.46950			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.96443			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.76074			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.59106			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	98.31448			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	97.62721			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	94.46628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	97.13743			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	93.31085			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	100.00000	67.22829	100.00000	66.85209			2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
TSP160	On 19/02/2015	Spot Bond	100.00000	50.47702	100.00000	100.00000			1,500,000,000,000,000.00	15,000,000,000	5,000,000,000.00	
TWC02U	On 17/04/2014	Spot Bond	100.00000	89.97731	100.00000	89.33462				0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.58393				0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.55399				0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.52404				0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.47912				0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.44137				0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.44918				0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.04837				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.04965				0.00	0	11,100,000,000.00
TWC045	On 15/05/2014	Spot Bond	100.00000	84.45239	100.00000	81.47321				0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000	98.39911	100.00000	97.63037				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.59979				0.00	200,000,000	100,000,000.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.05511				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.52788				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.04911				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.75500	109.89034	9.75500	104.46628				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.67189				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.58544				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.98471				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	10.11500	104.80919	10.11500	104.72351				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.80533			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.84479			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.21281			0.00	0	100,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.21981			0.00	0	500,000,000.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.22018			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.90778			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.93671			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.50000		113.17049		7.50000	113.10146			0.00	0	9,810,000,000.00
WS05	On 01/08/2018	Spot Bond	1.44000		232.30019		1.44000	232.24887			0.00	0	3,500,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.44000		104.00676		7.44000	103.94382			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.28000		104.18426		8.28000	104.11424			0.00	0	13,495,400,000.00
WSP3	On 28/05/2019	Spot Bond	8.59000		103.86979		8.59000	103.79742			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.85000		102.87253		8.85000	102.79873			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.89500		102.71612		8.89500	102.64206			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	7.09000		91.03531		7.09000	90.98276			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.48500		99.38199		6.48500	99.32938			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.49500		97.80706		6.49500	97.75602			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	7.02000		89.24991		7.02000	89.19917			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.47500		95.25763		6.47500	95.20733			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.09000		91.01779		7.09000	90.96525			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.98000		64.55068		7.98000	64.50884			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		31.81866		100.00000	31.63791			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		16.84202		100.00000	16.74634			0.00	0	0.00
Total for j-Bonds :											57,743,285,222,318,500.00	10,167,598,300	52 777 993 000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total: 57,743,287,589,469,900.00 10,168,092,555 152,782,274,032.00