



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 03/03/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 03/03/2014	Any day expiry	10.80160	10.80160		10.70380	10.70380		16.46	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Call	0.00000	0.00000	13.52680	0.01353	16.46	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	10.85	Put	48.40000	0.04840	159.72680	0.15973	16.46	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.09	Call	0.00000	0.00000	1.09790	0.00110	16.46	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.09	Put	288.40000	0.28840	387.29790	0.38730	16.46	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Call	0.00000	0.00000	0.53010	0.00053	16.46	0.00	0	0.00
\$ / R	On 03/03/2014	Any day expiry	11.16	Put	358.40000	0.35840	456.73010	0.45673	16.46	0.00	0	0.00
\$ / R	On 10/03/2014	Any day expiry			10.80930	10.80930	10.79100	10.79100	15.09	0.00	0	0.00
\$ / R	On 10/03/2014	Any day expiry	10.79	Call	100.30780	0.10031	0.00000	0.00000	15.14	3,099,000.00	30,000	10,000.00
\$ / R	On 10/03/2014	Any day expiry	10.79	Put	81.00780	0.08101	0.00000	0.00000	15.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.82070	10.82070	10.72310	10.72310	14.78	1,226,039,413.50	113,305	1,545,180.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,120.70390	3.12070	3,023.10410	3.02310	42.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00390	0.00000	0.00410	0.00000	42.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,620.70440	2.62070	2,523.10450	2.52310	35.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.00440	0.00000	0.00450	0.00000	35.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,120.70490	2.12070	2,023.10780	2.02311	28.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.00490	0.00000	0.00780	0.00001	28.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,570.74310	1.57074	1,473.18020	1.47318	23.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.04310	0.00004	0.08020	0.00008	23.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,230.88700	1.23089	1,133.47460	1.13347	20.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	0.18700	0.00019	0.37460	0.00037	20.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,220.89560	1.22090	1,123.49250	1.12349	20.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	0.19560	0.00020	0.39250	0.00039	20.79	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,210.90460	1.21090	1,113.51130	1.11351	20.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	0.20460	0.00020	0.41130	0.00041	20.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,121.00800	1.12101	1,023.69740	1.02370	19.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	0.30800	0.00031	0.59740	0.00060	19.96	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,071.07020	1.07107	973.82180	0.97382	19.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	0.37020	0.00037	0.72180	0.00072	19.46	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,021.14690	1.02115	923.97590	0.92398	18.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	0.44690	0.00045	0.87590	0.00088	18.95	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	921.36070	0.92136	824.40840	0.82441	17.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	0.66070	0.00066	1.30840	0.00131	17.94	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	821.69710	0.82170	725.09470	0.72509	16.92	0.00	0	13,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/03/2014		Foreign Exchange Future	10.00	Put	0.99710	0.00100	1.99470	0.00199	0.997	16.92	0.00	0	2,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.15	Call	672.63130	0.67263	577.01410	0.57701	672.631	15.41	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.15	Put	1.93130	0.00193	3.91410	0.00391	1.931	15.41	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.20	Call	623.13810	0.62314	529.03560	0.52904	623.138	14.90	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.20	Put	2.43810	0.00244	5.93560	0.00594	2.438	14.90	0.00	0	33,901.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.22	Call	603.38120	0.60338	510.06390	0.51006	603.381	14.70	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.22	Put	2.68120	0.00268	6.96390	0.00696	2.681	14.70	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Call	573.79850	0.57380	481.88720	0.48189	573.798	14.39	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Put	3.09850	0.00310	8.78720	0.00879	3.099	14.39	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.30	Call	525.57720	0.52558	435.80940	0.43581	525.577	14.43	0.00	0	40,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.30	Put	4.87720	0.00488	12.70940	0.01271	4.877	14.43	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.31	Call	516.02310	0.51602	426.74540	0.42675	516.023	14.43	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.31	Put	5.32310	0.00532	13.64540	0.01365	5.323	14.43	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.33	Call	497.01910	0.49702	408.78770	0.40879	497.019	14.45	0.00	0	2,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.33	Put	6.31910	0.00632	15.68770	0.01569	6.319	14.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.34	Call	487.57320	0.48757	399.89880	0.39990	487.573	14.45	0.00	0	2,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.34	Put	6.87320	0.00687	16.79880	0.01680	6.873	14.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Call	478.16750	0.47817	391.07290	0.39107	478.168	14.46	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Put	7.46750	0.00747	17.97290	0.01797	7.468	14.46	0.00	0	3,100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Call	431.82030	0.43182	347.97200	0.34797	431.820	14.50	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Put	11.12030	0.01112	24.87200	0.02487	11.120	14.50	0.00	0	2,200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Call	386.82710	0.38683	306.81110	0.30681	386.827	14.53	0.00	0	3,793.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.45	Put	16.12710	0.01613	33.71110	0.03371	16.127	14.53	0.00	0	1,750.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Call	343.50360	0.34350	267.88980	0.26789	343.504	14.57	0.00	0	2,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	22.80360	0.02280	44.78980	0.04479	22.804	14.57	0.00	0	2,600.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.55	Call	302.17820	0.30218	231.48630	0.23149	302.178	14.60	0.00	0	50.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.55	Put	31.47820	0.03148	58.38630	0.05839	31.478	14.60	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	263.17030	0.26317	197.84110	0.19784	263.170	14.64	0.00	0	750.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	42.47030	0.04247	74.74110	0.07474	42.470	14.64	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Call	255.67350	0.25567	191.45980	0.19146	255.673	14.64	0.00	0	7,500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.61	Put	44.97350	0.04497	78.35980	0.07836	44.974	14.64	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	226.77490	0.22677	167.13870	0.16714	226.775	14.67	0.00	0	406.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	56.07490	0.05607	94.03870	0.09404	56.075	14.67	0.00	0	3,350.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Call	206.29640	0.20630	150.18370	0.15018	206.296	14.69	0.00	0	11,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.68	Put	65.59640	0.06560	107.08370	0.10708	65.596	14.69	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Call	193.23900	0.19324	139.50090	0.13950	193.239	14.71	0.00	0	24,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.70	Put	72.53900	0.07254	116.40090	0.11640	72.539	14.71	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Call	162.74960	0.16275	117.42500	0.11742	162.750	14.74	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.75	Put	92.04960	0.09205	144.32500	0.14432	92.050	14.74	0.00	0	2,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Call	135.41730	0.13542	98.32640	0.09833	135.417	14.78	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.80	Put	114.71730	0.11472	175.22640	0.17523	114.717	14.78	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Call	117.68960	0.11769	85.02570	0.08503	117.690	15.02	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.84	Put	136.98960	0.13699	201.92570	0.20193	136.990	15.02	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	113.57020	0.11357	81.95670	0.08196	113.570	15.08	0.00	0	1,700.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	142.87020	0.14287	208.85670	0.20886	142.870	15.08	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Call	94.75280	0.09475	68.04400	0.06804	94.753	15.39	0.00	0	100.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.90	Put	174.05280	0.17405	244.94400	0.24494	174.053	15.39	0.00	0	500.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Call	91.32990	0.09133	65.53160	0.06553	91.330	15.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.91	Put	180.62990	0.18063	252.43160	0.25243	180.630	15.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.94	Call	81.70130	0.08170	58.49280	0.05849	81.701	15.64	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.94	Put	201.00130	0.20100	275.39280	0.27539	201.001	15.64	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	65.11480	0.06511	46.46620	0.04647	65.115	16.01	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	244.41480	0.24441	323.36620	0.32337	244.415	16.01	0.00	0	1,000.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.04	Call	55.82870	0.05583	39.78490	0.03978	55.829	16.25	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.04	Put	275.12870	0.27513	356.68490	0.35668	275.129	16.25	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	44.18830	0.04419	31.45840	0.03146	44.188	16.62	0.00	0	400.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	323.48830	0.32349	408.35840	0.40836	323.488	16.62	0.00	0	0.00

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	11.15	Call	36.28740		0.03629		25.83410	0.02583	36.287	16.93	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	365.58740		0.36559		452.73410	0.45273	365.587	16.93	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Call	29.76010		0.02976		21.20180	0.02120	29.760	17.24	0.00	0	3,650.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.20	Put	409.06010		0.40906		498.10180	0.49810	409.060	17.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	24.38680		0.02439		17.39610	0.01740	24.387	17.54	0.00	0	1,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	453.68680		0.45369		544.29610	0.54430	453.687	17.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	9.09060		0.00909		7.01790	0.00702	9.091	19.10	0.00	0	2,350.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	688.39060		0.68839		783.91790	0.78392	688.391	19.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	3.53360		0.00353		3.02540	0.00303	3.534	20.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	932.83360		0.93283		1,029.92540	1.02993	932.834	20.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	1.38420		0.00138		1.11460	0.00111	1.384	22.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,180.68420		1.18068		1,278.01460	1.27801	1,180.684	22.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	0.52350		0.00052		0.42240	0.00042	0.524	23.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,429.82350		1.42982		1,527.32240	1.52732	1,429.824	23.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	0.20780		0.00021		0.16660	0.00017	0.208	24.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1,679.50780		1.67951		1,777.06660	1.77707	1,679.508	24.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	0.12260		0.00012		0.09750	0.00010	0.123	25.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	1,829.42260		1.82942		1,926.99750	1.92700	1,829.423	25.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	0.10330		0.00010		0.08190	0.00008	0.103	25.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	1,879.40330		1.87940		1,976.98190	1.97698	1,879.403	25.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	0.06270		0.00006		0.04920	0.00005	0.063	26.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,029.36270		2.02936		2,126.94920	2.12695	2,029.363	26.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	0.04580		0.00005		0.05330	0.00005	0.046	27.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,179.34580		2.17935		2,276.95330	2.27695	2,179.346	27.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	0.03100		0.00003		0.02520	0.00003	0.031	38.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,429.33100		3.42933		3,526.92520	3.52693	3,429.331	38.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	0.01190		0.00001		0.00970	0.00001	0.012	38.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,679.31190		3.67931		3,776.90970	3.77691	3,679.312	38.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	0.00040		0.00000		0.00030	0.00000	0.000	38.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,529.30040		4.52930		4,626.90030	4.62690	4,529.300	38.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.00010		0.00000		0.00010	0.00000	0.000	38.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,879.30010		4.87930		4,976.90010	4.97690	4,879.300	38.61	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.82400		10.82400		10.72640	10.72640		13.94	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,734.00550		1.73401		1,636.44650	1.63645	1,734.005	21.51	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.00550		0.00001		0.04650	0.00005	0.006	21.51	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,724.00580		1.72401		1,626.44870	1.62645	1,724.006	21.44	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.00580		0.00001		0.04870	0.00005	0.006	21.44	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,714.00610		1.71401		1,616.45100	1.61645	1,714.006	21.38	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.00610		0.00001		0.05100	0.00005	0.006	21.38	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.83560		10.83560		10.73790	10.73790		14.86	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,535.60270		2.53560		2,437.90040	2.43790	2,535.603	25.85	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.00270		0.00000		0.00040	0.00000	0.003	25.85	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	740.74370		0.74074		645.76920	0.64577	740.744	15.21	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	5.14370		0.00514		7.86920	0.00787	5.144	15.21	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry			10.83720		10.83720		10.73950	10.73950		14.88	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Call	183.14320		0.18314		138.46960	0.13847	183.143	14.81	0.00	0	0.00
\$ / R	On 27/03/2014	Any day expiry	10.80	Put	145.94320		0.14594		198.96960	0.19897	145.943	14.81	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Call	13.33930		0.01334		9.95350	0.00995	13.339	19.74	0.00	0	500.00
\$ / R	On 27/03/2014	Any day expiry	11.75	Put	926.13930		0.92614		1,020.45350	1.02045	926.139	19.74	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry			10.84720		10.84720		10.74930	10.74930		14.77	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Call	274.10970		0.27411		214.81970	0.21482	274.110	14.47	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.68	Put	106.90970		0.10691		145.51970	0.14552	106.910	14.47	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Call	250.08540		0.25009		193.99720	0.19400	250.085	14.54	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	Put	122.88540		0.12289		164.69720	0.16470	122.885	14.54	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			10.88710		10.88710		10.78880	10.78880		14.57	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	2,587.15160		2.58715		2,488.86850	2.48887	2,587.152	20.60	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.05160		0.00005		0.06850	0.00007	0.052	20.60	0.00	0	6,000.00

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 25/04/2014	Any day expiry	9.94	Call	957.54150	0.95754	864.19750	0.86420	957.541	14.12	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	10.44150	0.01044	15.39750	0.01540	10.442	14.12	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Call	283.17360	0.28317	230.42670	0.23043	283.174	14.38	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	196.07360	0.19607	241.62670	0.24163	196.074	14.38	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	36.61490	0.03661	28.51370	0.02851	36.615	19.33	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Put	1,149.51490	1.14951	1,239.71370	1.23971	1,149.515	19.33	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.94300	10.94300	10.84380	10.84380		14.51	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,026.38260	1.02638	935.06810	0.93507	1,026.383	13.92	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	23.38260	0.02338	31.26810	0.03127	23.383	13.92	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,017.11990	1.01712	925.97330	0.92597	1,017.120	13.91	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	24.11990	0.02412	32.17330	0.03217	24.120	13.91	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,007.87690	1.00788	916.90090	0.91690	1,007.877	13.90	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	24.87690	0.02488	33.10090	0.03310	24.877	13.90	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			10.94480	10.94480	10.84560	10.84560		14.53	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	2,645.14390	2.64514	2,546.04390	2.54604	2,645.144	19.15	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.34390	0.00034	0.44390	0.00044	0.344	19.15	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	847.96700	0.84797	761.08620	0.76109	847.967	13.74	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	43.16700	0.04317	55.48620	0.05549	43.167	13.74	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry			10.94660	10.94660	10.84740	10.84740		14.54	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Call	379.10340	0.37910	323.99130	0.32399	379.103	14.26	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	232.50340	0.23250	276.59130	0.27659	232.503	14.26	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	65.53260	0.06553	54.46570	0.05447	65.533	19.24	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Put	1,318.93260	1.31893	1,407.06570	1.40707	1,318.933	19.24	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.97700	10.97700	10.87750	10.87750		14.78	217,772,703.00	19,839	225,845.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	2,977.35240	2.97735	2,877.92540	2.87793	2,977.352	19.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.35240	0.00035	0.42540	0.00043	0.352	19.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,527.97640	2.52798	2,428.57540	2.42858	2,527.976	18.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	0.97640	0.00098	1.07540	0.00108	0.976	18.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,338.49200	2.33849	2,239.09020	2.23909	2,338.492	17.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	1.49200	0.00149	1.59020	0.00159	1.492	17.66	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,228.90480	2.22890	2,129.55940	2.12956	2,228.905	17.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	1.90480	0.00190	2.05940	0.00206	1.905	17.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,199.03580	2.19904	2,099.73220	2.09973	2,199.036	17.19	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	2.03580	0.00204	2.23220	0.00223	2.036	17.19	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,179.12790	2.17913	2,079.85510	2.07986	2,179.128	17.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	2.12790	0.00213	2.35510	0.00236	2.128	17.12	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,980.50350	1.98050	1,881.49380	1.88149	1,980.504	16.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	3.50350	0.00350	3.99380	0.00399	3.504	16.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,782.71180	1.78271	1,684.18080	1.68418	1,782.712	16.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	5.71180	0.00571	6.68080	0.00668	5.712	16.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,401.39860	1.40140	1,304.99700	1.30500	1,401.399	14.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	14.39860	0.01440	17.49700	0.01750	14.399	14.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,391.73660	1.39174	1,295.42110	1.29542	1,391.737	14.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	14.73660	0.01474	17.92110	0.01792	14.737	14.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,382.08160	1.38208	1,285.85470	1.28585	1,382.082	14.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	15.08160	0.01508	18.35470	0.01835	15.082	14.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,247.79930	1.24780	1,153.05000	1.15305	1,247.799	14.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	20.79930	0.02080	25.55000	0.02555	20.799	14.49	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Call	1,219.26640	1.21927	1,124.89840	1.12490	1,219.266	14.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	22.26640	0.02227	27.39840	0.02740	22.266	14.40	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,200.29790	1.20030	1,106.19940	1.10620	1,200.298	14.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	23.29790	0.02330	28.69940	0.02870	23.298	14.35	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	1,042.42090	1.04242	952.77300	0.95277	1,042.421	14.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	35.42090	0.03542	45.27300	0.04527	35.421	14.02	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Call	1,015.42320	1.01542	926.39480	0.92639	1,015.423	14.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	38.42320	0.03842	48.89480	0.04889	38.423	14.00	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	1,006.46930	1.00647	917.65430	0.91765	1,006.469	13.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	39.46930	0.03947		50.15430	0.05015	39.469	13.99	0.00	0	50.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	900.95880	0.90096		814.94670	0.81495	900.959	13.90	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	53.95880	0.05396		67.44670	0.06745	53.959	13.90	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Call	883.74900	0.88375		798.24780	0.79825	883.749	13.89	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Put	56.74900	0.05675		70.74780	0.07075	56.749	13.89	0.00	0	47,500.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Call	606.60930	0.60661		537.81640	0.53782	606.609	13.77	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Put	129.60930	0.12961		160.31640	0.16032	129.609	13.77	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Call	560.31630	0.56032		494.60760	0.49461	560.316	13.91	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Put	153.31630	0.15332		187.10760	0.18711	153.316	13.91	0.00	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Call	522.64660	0.52265		459.59390	0.45959	522.647	14.03	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Put	175.64660	0.17565		212.09390	0.21209	175.647	14.03	0.00	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Call	516.55000	0.51655		453.94010	0.45394	516.550	14.05	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Put	179.55000	0.17955		216.44010	0.21644	179.550	14.05	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Call	510.50520	0.51051		448.33800	0.44834	510.505	14.07	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Put	183.50520	0.18351		220.83800	0.22084	183.505	14.07	0.00	0	2,350.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	426.02750	0.42603		370.43960	0.37044	426.028	14.37	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	249.02750	0.24903		292.93960	0.29294	249.028	14.37	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Call	376.05660	0.37606		324.73470	0.32473	376.057	14.58	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Put	299.05660	0.29906		347.23470	0.34723	299.057	14.58	0.00	0	7,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Call	330.96840	0.33097		287.08800	0.28709	330.968	14.78	0.00	0	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Put	353.96840	0.35397		409.58800	0.40959	353.968	14.78	0.00	0	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.10	Call	293.64730	0.29365		253.78490	0.25378	293.647	15.11	0.00	0	6,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.10	Put	416.64730	0.41665		476.28490	0.47628	416.647	15.11	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.12	Call	286.70830	0.28671		247.61030	0.24761	286.708	15.18	0.00	0	2,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.12	Put	429.70830	0.42971		490.11030	0.49011	429.708	15.18	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.13	Call	283.29940	0.28330		244.58100	0.24458	283.299	15.21	0.00	0	2,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.13	Put	436.29940	0.43630		497.08100	0.49708	436.299	15.21	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.16	Call	273.32600	0.27333		235.71790	0.23572	273.326	15.32	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.16	Put	456.32600	0.45633		518.21790	0.51822	456.326	15.32	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.18	Call	266.87620	0.26688		229.99580	0.23000	266.876	15.38	0.00	0	2,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.18	Put	469.87620	0.46988		532.49580	0.53250	469.876	15.38	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Call	260.58600	0.26059		224.41590	0.22442	260.586	15.45	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Put	483.58600	0.48359		546.91590	0.54692	483.586	15.45	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.36	Call	215.53420	0.21553		184.61410	0.18461	215.534	15.99	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.36	Put	598.53420	0.59853		667.11410	0.66711	598.534	15.99	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Call	182.95990	0.18296		156.31590	0.15632	182.960	16.46	0.00	0	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Put	705.95990	0.70596		778.81590	0.77882	705.960	16.46	0.00	0	600.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	163.29980	0.16330		139.47400	0.13947	163.300	16.81	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	786.29980	0.78630		861.97400	0.86197	786.300	16.81	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Call	118.20790	0.11821		100.48640	0.10049	118.208	17.90	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Put	1,041.20790	1.04121		1,122.98640	1.12299	1,041.208	17.90	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Call	106.65890	0.10666		90.54780	0.09055	106.659	18.27	0.00	0	49,182.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Put	1,129.65890	1.12966		1,213.04780	1.21305	1,129.659	18.27	0.00	0	300.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.05	Call	101.41360	0.10141		86.02840	0.08603	101.414	18.45	0.00	0	21,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.05	Put	1,174.41360	1.17441		1,258.52840	1.25853	1,174.414	18.45	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Call	87.45080	0.08745		74.08110	0.07408	87.451	18.99	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Put	1,310.45080	1.31045		1,396.58110	1.39658	1,310.451	18.99	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Call	84.13950	0.08414		71.26050	0.07126	84.140	19.13	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Put	1,347.13950	1.34714		1,433.76050	1.43376	1,347.140	19.13	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Call	66.15770	0.06616		55.97740	0.05598	66.158	20.07	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Put	1,589.15770	1.58916		1,678.47740	1.67848	1,589.158	20.07	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Call	47.36300	0.04736		40.05630	0.04006	47.363	21.50	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Put	1,970.36300	1.97036		2,062.55630	2.06256	1,970.363	21.50	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	13.30	Call	37.19880	0.03720		33.33220	0.03333	37.199	23.18	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	13.30	Put	2,360.19880	2.36020		2,455.83220	2.45583	2,360.199	23.18	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	13.65	Call	35.50950	0.03551		32.17150	0.03217	35.509	25.31	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	13.65	Put	2,708.50950	2.70851		2,804.67150	2.80467	2,708.510	25.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Call	34.71870	0.03472	31.75690	0.03176	34.719	27.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	14.00	Put	3,057.71870	3.05772	3,154.25690	3.15426	3,057.719	27.44	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.98680	10.98680	10.88720	10.88720		14.77	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,209.20820	2.20921	2,109.89860	2.10990	2,209.208	17.18	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	2.40820	0.00241	2.69860	0.00270	2.408	17.18	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	913.49620	0.91350	827.50840	0.82751	913.496	13.89	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	56.69620	0.05670	70.30840	0.07031	56.696	13.89	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	90.91110	0.09091	77.35190	0.07735	90.911	19.05	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,344.11110	1.34411	1,430.15190	1.43015	1,344.111	19.05	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			11.00450	11.00450	10.90460	10.90460		14.83	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Call	2,705.60520	2.70561	2,605.90280	2.60590	2,705.605	18.61	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	1.10520	0.00111	1.30280	0.00130	1.105	18.61	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	455.04580	0.45505	399.13260	0.39913	455.046	14.48	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Put	270.54580	0.27055	314.53260	0.31453	270.546	14.48	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry			11.01040	11.01040	10.91040	10.91040		14.80	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Call	472.84700	0.47285	415.91100	0.41591	472.847	14.41	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	262.44700	0.26245	305.51100	0.30551	262.447	14.41	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	93.77450	0.09377	80.58020	0.08058	93.775	19.41	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Put	1,483.37450	1.48337	1,570.18020	1.57018	1,483.375	19.41	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry			11.06560	11.06560	10.96470	10.96470		14.98	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Call	2,767.90490	2.76790	2,667.40560	2.66741	2,767.905	18.22	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	2.30490	0.00230	2.70560	0.00271	2.305	18.22	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	536.63540	0.53664	478.77540	0.47878	536.635	14.51	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Put	291.03540	0.29104	334.07540	0.33408	291.035	14.51	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry			11.06750	11.06750	10.96660	10.96660		14.99	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Call	549.99320	0.54999	491.28230	0.49128	549.993	14.49	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	282.49320	0.28249	324.68230	0.32468	282.493	14.49	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Call	410.08060	0.41008	364.52050	0.36452	410.081	15.14	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	442.58060	0.44258	497.92050	0.49792	442.581	15.14	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	170.10480	0.17010	149.37400	0.14937	170.105	18.12	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Put	1,192.60480	1.19260	1,272.77400	1.27277	1,192.605	18.12	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	113.43210	0.11343	99.29830	0.09930	113.432	19.73	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Put	1,665.93210	1.66593	1,752.69830	1.75270	1,665.932	19.73	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.11480	11.11480	11.01310	11.01310		15.14	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,196.26050	1.19626	1,106.20030	1.10620	1,196.261	14.22	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	71.46050	0.07146	83.10030	0.08310	71.461	14.22	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,187.35480	1.18735	1,097.82120	1.09782	1,187.355	14.19	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	72.55480	0.07255	84.72120	0.08472	72.555	14.19	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,178.80420	1.17880	1,089.46500	1.08947	1,178.804	14.19	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	74.00420	0.07400	86.36500	0.08636	74.004	14.19	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	918.42580	0.91843	836.43220	0.83643	918.426	14.06	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	133.62580	0.13363	153.33220	0.15333	133.626	14.06	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	213.27250	0.21327	189.73060	0.18973	213.273	17.90	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,168.47250	1.16847	1,246.63060	1.24663	1,168.473	17.90	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry			11.12460	11.12460	11.02280	11.02280		15.24	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Call	621.25970	0.62126	561.81450	0.56181	621.260	14.46	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	296.65970	0.29666	339.01450	0.33901	296.660	14.46	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	132.04700	0.13205	117.37290	0.11737	132.047	19.99	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Put	1,837.44700	1.83745	1,924.57290	1.92457	1,837.447	19.99	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry			11.12660	11.12660	11.02470	11.02470		15.23	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Call	2,830.65030	2.83065	2,729.28420	2.72928	2,830.650	18.02	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	4.05030	0.00405	4.58420	0.00458	4.050	18.02	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	543.59590	0.54360	488.98250	0.48898	543.596	14.81	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Put	376.99590	0.37700	424.28250	0.42428	376.996	14.81	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.16370	11.16370	11.06130	11.06130		15.27	11,163,700.00	1,000	14,117.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,266.75320	3.26675	3,164.39570	3.16440	3,266.753	19.23	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	3.05320	0.00305	3.09570	0.00310	3.053	19.23	0.00	0	0.00

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	8.40	Call	2,770.79430		2.77079		2,668.74860	2.66875	2,770.794	18.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	7.09430		0.00709		7.44860	0.00745	7.094	18.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,377.18870		2.37719		2,275.80620	2.27581	2,377.189	17.04	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	13.48870		0.01349		14.50620	0.01451	13.489	17.04	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,298.99210		2.29899		2,197.82590	2.19783	2,298.992	16.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	15.29210		0.01529		16.52590	0.01653	15.292	16.85	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,279.47670		2.27948		2,178.37390	2.17837	2,279.477	16.80	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	15.77670		0.01578		17.07390	0.01707	15.777	16.80	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,182.19980		2.18220		2,081.37660	2.08138	2,182.200	16.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	18.49980		0.01850		20.07660	0.02008	18.500	16.57	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	1,893.22100		1.89322		1,793.58900	1.79359	1,893.221	15.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	29.52100		0.02952		32.28900	0.03229	29.521	15.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	1,610.11020		1.61011		1,512.40850	1.51241	1,610.110	15.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	46.41020		0.04641		51.10850	0.05111	46.410	15.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,444.15130		1.44415		1,348.10800	1.34811	1,444.151	14.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	60.45130		0.06045		66.80800	0.06681	60.451	14.77	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,335.58640		1.33559		1,240.91110	1.24091	1,335.586	14.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	71.88640		0.07189		79.61110	0.07961	71.886	14.49	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,246.59530		1.24660		1,155.21360	1.15521	1,246.595	14.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	82.89530		0.08290		93.91360	0.09391	82.895	14.26	0.00	0	37,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,088.22180		1.08822		1,002.74570	1.00275	1,088.222	14.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	114.52180		0.11452		131.44570	0.13145	114.522	14.12	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,072.27870		1.07228		987.26470	0.98726	1,072.279	14.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	118.57870		0.11858		135.96470	0.13596	118.579	14.12	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,056.44210		1.05644		971.89750	0.97190	1,056.442	14.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	122.74210		0.12274		140.59750	0.14060	122.742	14.12	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,009.58600		1.00959		926.49080	0.92649	1,009.586	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	135.88600		0.13589		155.19080	0.15519	135.886	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,001.87510		1.00188		919.02820	0.91903	1,001.875	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	138.17510		0.13818		157.72820	0.15773	138.175	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	994.19240		0.99419		911.59300	0.91159	994.192	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	140.49240		0.14049		160.29300	0.16029	140.492	14.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	941.20900		0.94121		860.40800	0.86041	941.209	14.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	157.50900		0.15751		179.10800	0.17911	157.509	14.10	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	853.78350		0.85378		776.27000	0.77627	853.784	14.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	190.08350		0.19008		214.97000	0.21497	190.083	14.08	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Call	818.67390		0.81867		745.88070	0.74588	818.674	14.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	204.97390		0.20497		234.58070	0.23458	204.974	14.07	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	593.48810		0.59349		537.48820	0.53749	593.488	14.83	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	379.78810		0.37979		426.18820	0.42619	379.788	14.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	381.80520		0.38181		343.73830	0.34374	381.805	16.22	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	728.10520		0.72811		792.43830	0.79244	728.105	16.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	267.09510		0.26710		239.98700	0.23999	267.095	17.56	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,103.39510		1.10340		1,178.68700	1.17869	1,103.395	17.56	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	249.33430		0.24933		223.96290	0.22396	249.334	17.84	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,185.63430		1.18563		1,262.66290	1.26266	1,185.634	17.84	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	222.45990		0.22246		199.42400	0.19942	222.460	18.31	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Put	1,328.75990		1.32876		1,408.12400	1.40812	1,328.760	18.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	210.91520		0.21092		189.02250	0.18902	210.915	18.52	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,397.21520		1.39722		1,477.72250	1.47772	1,397.215	18.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	205.43680		0.20544		184.08840	0.18409	205.437	18.63	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,431.73680		1.43174		1,512.78840	1.51279	1,431.737	18.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	198.85000		0.19885		178.16010	0.17816	198.850	18.76	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,475.15000		1.47515		1,556.86010	1.55686	1,475.150	18.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	179.57910		0.17958		160.83090	0.16083	179.579	19.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,615.87910		1.61588		1,699.53090	1.69953	1,615.879	19.19	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	163.75260		0.16375		146.61690	0.14662	163.753	19.59	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	12.75	Put	1,750.05260	1.75005	1,835.31690	1.83532	1,750.053	19.59	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	130.07060	0.13007	116.42510	0.11643	130.071	20.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,116.37060	2.11637	2,205.12510	2.20513	2,116.371	20.65	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Call	111.16270	0.11116	105.70500	0.10570	111.163	22.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Put	2,547.46270	2.54746	2,644.40500	2.64440	2,547.463	22.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Call	107.71740	0.10772	102.94370	0.10294	107.717	24.32	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	2,944.01740	2.94402	3,041.64370	3.04164	2,944.017	24.32	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			11.18720	11.18720	11.08430	11.08430		15.44	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Call	698.19070	0.69819	636.54190	0.63654	698.191	14.54	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	310.99070	0.31099	352.24190	0.35224	310.991	14.54	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	147.04860	0.14705	131.95410	0.13195	147.049	20.41	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Put	2,059.84860	2.05985	2,147.65410	2.14765	2,059.849	20.41	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry			11.19370	11.19370	11.09060	11.09060		15.43	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Call	2,900.91090	2.90091	2,798.31720	2.79832	2,900.911	18.23	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	7.21090	0.00721	7.71720	0.00772	7.211	18.23	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	624.27370	0.62427	567.54470	0.56754	624.274	14.89	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Put	390.57370	0.39057	436.94470	0.43694	390.574	14.89	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry			11.25780	11.25780	11.15330	11.15330		15.61	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Call	781.24460	0.78124	717.40950	0.71741	781.245	14.60	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	323.44460	0.32344	364.10950	0.36411	323.445	14.60	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	168.33050	0.16833	152.07930	0.15208	168.330	20.68	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Put	2,240.53050	2.24053	2,328.77930	2.32878	2,240.530	20.68	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.27060	11.27060	11.16580	11.16580		15.73	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,237.79760	1.23780	1,151.62490	1.15162	1,237.798	14.19	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	127.19760	0.12720	145.82490	0.14582	127.198	14.19	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	381.76470	0.38176	346.75720	0.34676	381.765	17.20	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	1,021.16470	1.02116	1,090.95720	1.09096	1,021.165	17.20	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry			11.31550	11.31550	11.20970	11.20970		15.73	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Call	846.31980	0.84632	781.06900	0.78107	846.320	14.61	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	330.81980	0.33082	371.36900	0.37137	330.820	14.61	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	180.67490	0.18067	169.22290	0.16922	180.675	21.20	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Put	2,475.17490	2.47517	2,569.52290	2.56952	2,475.175	21.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.35310	11.35310	11.24700	11.24700		15.87	22,706,200.00	2,000	12,308.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	8.95480	0.00895	10.46900	0.01047	8.955	18.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,362.05480	3.36205	3,257.46900	3.25747	3,362.055	18.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,918.90570	2.91891	2,815.04190	2.81504	2,918.906	17.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	15.80570	0.01581	18.04190	0.01804	15.806	17.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,869.91180	2.86991	2,766.14380	2.76614	2,869.912	17.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	16.81180	0.01681	19.14380	0.01914	16.812	17.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	17.87730	0.01788	20.30870	0.02031	17.877	17.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,820.97730	2.82098	2,717.30870	2.71731	2,820.977	17.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,383.85270	2.38385	2,281.77000	2.28177	2,383.853	16.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	30.75270	0.03075	34.77000	0.03477	30.753	16.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Call	1,969.16420	1.96916	1,870.75050	1.87075	1,969.164	15.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	56.06420	0.05606	63.75050	0.06375	56.064	15.38	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	60.86010	0.06086	69.00920	0.06901	60.860	15.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	1,913.96010	1.91396	1,816.00920	1.81601	1,913.960	15.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.56	Call	1,859.10710	1.85911	1,761.64020	1.76164	1,859.107	15.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.56	Put	66.00710	0.06601	74.64020	0.07464	66.007	15.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,822.74530	1.82275	1,725.61290	1.72561	1,822.745	15.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	69.64530	0.06965	78.61290	0.07861	69.645	15.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	88.22700	0.08823	98.84420	0.09884	88.227	14.88	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Call	1,661.32700	1.66133	1,565.84420	1.56584	1,661.327	14.88	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Call	1,573.37260	1.57337	1,478.91050	1.47891	1,573.373	14.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	100.27260	0.10027	111.91050	0.11191	100.273	14.74	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,469.65030	1.46965	1,376.52010	1.37652	1,469.650	14.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	116.55030	0.11655	129.52010	0.12952	116.550	14.56	0.00	0	17,506.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	194.42320	0.19442		218.63680	0.21864	194.423	14.38	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Call	1,167.52320	1.16752		1,085.63680	1.08564	1,167.523	14.38	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Call	1,082.85130	1.08285		1,003.17420	1.00317	1,082.851	14.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	229.75130	0.22975		256.17420	0.25617	229.751	14.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Call	1,048.74040	1.04874		969.99180	0.96999	1,048.740	14.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	245.64040	0.24564		272.99180	0.27299	245.640	14.48	0.00	0	900.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	297.50460	0.29750		330.74810	0.33075	297.505	14.58	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Call	950.60460	0.95060		877.74810	0.87775	950.605	14.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Call	877.91450	0.87791		813.89950	0.81390	877.914	14.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	344.81450	0.34481		386.89950	0.38690	344.814	14.68	0.00	0	41,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Call	820.59370	0.82059		759.36150	0.75936	820.594	14.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	397.49370	0.39749		442.36150	0.44236	397.494	14.93	0.00	0	79,241.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Put	412.52480	0.41252		458.12900	0.45813	412.525	15.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.96	Call	805.62480	0.80562		745.12900	0.74513	805.625	15.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	786.09530	0.78610		726.57270	0.72657	786.095	15.09	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	432.99530	0.43300		479.57270	0.47957	432.995	15.09	0.00	0	32,500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Call	739.39450	0.73939		682.23120	0.68223	739.394	15.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	486.29450	0.48629		535.23120	0.53523	486.294	15.31	0.00	0	4,955.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.11	Put	491.78780	0.49179		540.95530	0.54096	491.788	15.33	0.00	0	7,471.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.11	Call	734.88780	0.73489		677.95530	0.67796	734.888	15.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Call	695.61830	0.69562		640.71170	0.64071	695.618	15.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	542.51830	0.54252		593.71170	0.59371	542.518	15.54	0.00	0	250.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	580.39490	0.58039		532.67180	0.53267	580.395	16.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Put	727.29490	0.72729		785.67180	0.78567	727.295	16.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Put	1,081.18690	1.08119		1,150.38120	1.15038	1,081.187	17.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	434.28690	0.43429		397.38120	0.39738	434.287	17.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Call	431.88140	0.43188		395.16140	0.39516	431.881	17.36	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Put	1,088.78140	1.08878		1,158.16140	1.15816	1,088.781	17.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.50	Call	332.72300	0.33272		303.24260	0.30324	332.723	18.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.50	Put	1,479.62300	1.47962		1,556.24260	1.55624	1,479.623	18.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Put	1,906.40170	1.90640		1,989.42470	1.98942	1,906.402	19.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Call	259.50170	0.25950		236.42470	0.23642	259.502	19.61	0.00	0	37,455.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.06	Call	252.28140	0.25228		229.85410	0.22985	252.281	19.74	0.00	0	7,471.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.06	Put	1,959.18140	1.95918		2,042.85410	2.04285	1,959.181	19.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.24	Call	232.29470	0.23229		211.67670	0.21168	232.295	20.14	0.00	0	41,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.24	Put	2,119.19470	2.11919		2,204.67670	2.20468	2,119.195	20.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.26	Call	230.21870	0.23022		209.79160	0.20979	230.219	20.18	0.00	0	79,241.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.26	Put	2,137.11870	2.13712		2,222.79160	2.22279	2,137.119	20.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.60	Call	198.84110	0.19884		189.02230	0.18902	198.841	20.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	13.60	Put	2,445.74110	2.44574		2,542.02230	2.54202	2,445.741	20.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	14.20	Call	185.99640	0.18600		178.48430	0.17848	185.996	23.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	14.20	Put	3,032.89640	3.03290		3,131.48430	3.13148	3,032.896	23.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	14.23	Call	185.56870	0.18557		178.15030	0.17815	185.569	23.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	14.23	Put	3,062.46870	3.06247		3,161.15030	3.16115	3,062.469	23.57	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	14.84	Call	171.68000	0.17168		147.87620	0.14788	171.680	25.74	0.00	0	900.00
\$ / R	On	12/12/2014	Foreign Exchange Future	14.84	Put	3,658.58000	3.65858		3,740.87620	3.74088	3,658.580	25.74	0.00	0	0.00
\$ / R	On	15/12/2014	Any day expiry			11.36010	11.36010		11.25400	11.25400		15.97	0.00	0	0.00
\$ / R	On	15/12/2014	Any day expiry	10.80	Call	897.60230	0.89760		830.34500	0.83034	897.602	14.67	0.00	0	0.00
\$ / R	On	15/12/2014	Any day expiry	10.80	Put	337.50230	0.33750		376.34500	0.37635	337.502	14.67	0.00	0	500.00
\$ / R	On	15/12/2014	Any day expiry	13.80	Call	191.59970	0.19160		185.28930	0.18529	191.600	21.54	0.00	0	500.00
\$ / R	On	15/12/2014	Any day expiry	13.80	Put	2,631.49970	2.63150		2,731.28930	2.73129	2,631.500	21.54	0.00	0	0.00
\$ / R	On	28/01/2015	Any day expiry			11.45100	11.45100		11.34410	11.34410		16.26	0.00	0	0.00
\$ / R	On	28/01/2015	Any day expiry	10.80	Call	1,007.34280	1.00734		934.05430	0.93405	1,007.343	14.90	0.00	0	0.00
\$ / R	On	28/01/2015	Any day expiry	10.80	Put	356.34280	0.35634		389.95430	0.38995	356.343	14.90	0.00	0	300.00
\$ / R	On	28/01/2015	Any day expiry	14.27	Call	227.35680	0.22736		220.39190	0.22039	227.357	22.90	0.00	0	300.00
\$ / R	On	28/01/2015	Any day expiry	14.27	Put	3,046.35680	3.04636		3,146.29190	3.14629	3,046.357	22.90	0.00	0	0.00
\$ / R	On	25/02/2015	Any day expiry			11.46270	11.46270		11.35560	11.35560		16.27	0.00	0	0.00

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 25/02/2015	Any day expiry	10.80	Call	1,041.68760	1.04169	969.99260	0.96999	1,041.688	14.96	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	378.98760	0.37899	414.39260	0.41439	378.988	14.96	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	246.58240	0.24658	233.53330	0.23353	246.582	23.54	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Put	3,283.88240	3.28388	3,377.93330	3.37793	3,283.882	23.54	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.57390	11.57390	11.46640	11.46640		17.27	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	170.88050	0.17088	182.05010	0.18205	170.880	15.11	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Call	1,644.78050	1.64478	1,548.45010	1.54845	1,644.780	15.11	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Call	1,078.46050	1.07846	1,007.04910	1.00705	1,078.461	15.14	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	404.56050	0.40456	440.64910	0.44065	404.561	15.14	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,030.93360	1.03093	962.23260	0.96223	1,030.934	15.32	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	447.03360	0.44703	485.83260	0.48583	447.034	15.32	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,025.79020	1.02579	957.38730	0.95739	1,025.790	15.33	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	451.89020	0.45189	490.98730	0.49099	451.890	15.33	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,020.66910	1.02067	952.57300	0.95257	1,020.669	15.35	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	456.76910	0.45677	496.17300	0.49617	456.769	15.35	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	264.77860	0.26478	270.79450	0.27079	264.779	21.54	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Put	2,890.87860	2.89088	3,004.39450	3.00439	2,890.879	21.54	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry			11.52790	11.52790	11.42030	11.42030		16.55	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Call	1,117.41250	1.11741	1,046.54970	1.04655	1,117.413	15.10	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	389.51250	0.38951	426.24970	0.42625	389.513	15.10	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	268.64540	0.26865	255.01390	0.25501	268.645	24.34	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Put	3,590.74540	3.59075	3,684.71390	3.68471	3,590.745	24.34	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry			11.60130	11.60130	11.49390	11.49390		16.81	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Call	1,199.79140	1.19979	1,127.05940	1.12706	1,199.791	15.24	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	398.49140	0.39849	433.15940	0.43316	398.491	15.24	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	291.06300	0.29106	266.41980	0.26642	291.063	24.79	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Put	3,839.76300	3.83976	3,922.51980	3.92252	3,839.763	24.79	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			11.68090	11.68090	11.57390	11.57390		16.95	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Call	1,282.51050	1.28251	1,209.66310	1.20966	1,282.511	15.34	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	401.61050	0.40161	435.76310	0.43576	401.611	15.34	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	297.30600	0.29731	267.65250	0.26765	297.306	24.90	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Put	4,096.40600	4.09641	4,173.75250	4.17375	4,096.406	24.90	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.75310	11.75310	11.64640	11.64640		17.07	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Call	1,360.54370	1.36054	1,286.42390	1.28642	1,360.544	15.43	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	407.44370	0.40744	440.02390	0.44002	407.444	15.43	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	283.70670	0.28371	255.89730	0.25590	283.707	24.69	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Put	4,410.60670	4.41061	4,489.49730	4.48950	4,410.607	24.69	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry			11.82780	11.82780	11.72130	11.72130		17.26	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Call	1,439.85200	1.43985	1,366.22320	1.36622	1,439.852	15.47	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	412.05200	0.41205	444.92320	0.44492	412.052	15.47	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	287.97870	0.28798	268.44700	0.26845	287.979	24.48	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Put	4,610.17870	4.61018	4,697.14700	4.69715	4,610.179	24.48	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry			11.90990	11.90990	11.80380	11.80380		17.41	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Call	1,519.96180	1.51996	1,446.87460	1.44687	1,519.962	15.48	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	410.06180	0.41006	443.07460	0.44307	410.062	15.48	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	290.17700	0.29018	263.97930	0.26398	290.177	24.51	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Put	4,880.27700	4.88028	4,960.17930	4.96018	4,880.277	24.51	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			11.98210	11.98210	11.87630	11.87630		17.48	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Call	1,598.46230	1.59846	1,520.50020	1.52050	1,598.462	15.56	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	416.36230	0.41636	444.20020	0.44420	416.362	15.56	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	290.56550	0.29057	269.78930	0.26979	290.565	24.34	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Put	5,108.46550	5.10847	5,193.48930	5.19349	5,108.465	24.34	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.06180	12.06180	11.95630	11.95630		17.62	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Call	1,682.78310	1.68278	1,598.87940	1.59888	1,682.783	15.68	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	420.98310	0.42098	442.57940	0.44258	420.983	15.68	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	308.65560	0.30866	282.89710	0.28290	308.656	24.31	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Put	5,226.85560	5.22686	5,306.59710	5.30660	5,226.856	24.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry			12.13640		12.13640		12.03120			17.68	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Call	1,758.75450		1.75875	1,676.65470	1.67665		1,758.755	15.72	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	422.35450		0.42235	445.45470	0.44545		422.354	15.72	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	290.28450		0.29028	273.38160	0.27338		290.285	24.18	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Put	5,603.88450		5.60388	5,692.18160	5.69218		5,603.884	24.18	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry			12.20610		12.20610		12.10120			17.79	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Call	1,828.47730		1.82848	1,746.74640	1.74675		1,828.477	15.75	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	422.37730		0.42238	445.54640	0.44555		422.377	15.75	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Call	1,616.65630		1.61666	1,546.33710	1.54634		1,616.656	15.94	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	11.14	Put	550.55630		0.55056	585.13710	0.58514		550.556	15.94	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	283.83890		0.28384	258.72030	0.25872		283.839	24.25	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Put	5,947.73890		5.94774	6,027.52030	6.02752		5,947.739	24.25	0.00	0	0.00
\$ / R MAXI	On 05/03/2014	Any day expiry			10.80310		10.80310		10.70390			16.35	0.00	0	0.00
\$ / R MAXI	On 05/03/2014	Any day expiry	10.86	Call	3,153.79070		0.03154	2,445.56460	0.02446		3,153.791	17.32	0.00	0	0.00
\$ / R MAXI	On 05/03/2014	Any day expiry	10.86	Put	8,843.79070		0.08844	18,055.56460	0.18056		8,843.791	17.32	0.00	0	50.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.82070		10.82070		10.72310			14.78	216,414.00	20	778.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	49,701.90540		0.49702	40,878.77360	0.40879		49,701.905	14.45	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	631.90540		0.00632	1,568.77360	0.01569		631.905	14.45	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	35,201.88980		0.35202	27,548.14700	0.27548		35,201.890	14.56	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	2,131.88980		0.02132	4,238.14700	0.04238		2,131.890	14.56	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	34,350.35920		0.34350	26,788.97690	0.26789		34,350.359	14.57	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	2,280.35920		0.02280	4,478.97690	0.04479		2,280.359	14.57	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	33,506.82140		0.33507	26,039.96140	0.26040		33,506.821	14.57	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	2,436.82140		0.02437	4,729.96140	0.04730		2,436.821	14.57	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	15,499.43140		0.15499	22,301.30180	0.22301		15,499.431	15.21	0.00	0	160.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Call	10,569.43140		0.10569	7,611.30180	0.07611		10,569.431	15.21	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Call	10,193.28390		0.10193	7,333.29070	0.07333		10,193.284	15.27	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.88	Put	16,123.28390		0.16123	23,023.29070	0.23023		16,123.284	15.27	0.00	0	160.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.90470		10.90470		10.80610			14.36	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Call	11,795.42580		0.11795	9,538.69930	0.09539		11,795.426	16.26	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.39	Put	60,325.42580		0.60325	67,928.69930	0.67929		60,325.426	16.26	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Call	11,606.48420		0.11606	9,389.04340	0.09389		11,606.484	16.30	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.40	Put	61,136.48420		0.61136	68,779.04340	0.68779		61,136.484	16.30	0.00	0	0.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Put	61,950.59610		0.61951	69,631.88580	0.69632		61,950.596	16.33	0.00	0	200.00
\$ / R MAXI	On 05/05/2014	Any day expiry	11.41	Call	11,420.59610		0.11421	9,241.88580	0.09242		11,420.596	16.33	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.97700		10.97700		10.87750			14.78	219,540.00	20	697.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	19,984.43910		0.19984	23,894.29920	0.23894		19,984.439	14.15	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	48,684.43910		0.48684	42,644.29920	0.42644		48,684.439	14.15	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	48,105.86080		0.48106	42,109.82250	0.42110		48,105.861	14.17	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	20,405.86080		0.20406	24,359.82250	0.24360		20,405.861	14.17	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	47,532.45010		0.47532	41,580.46180	0.41580		47,532.450	14.19	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	20,832.45010		0.20832	24,830.46180	0.24830		20,832.450	14.19	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.16370		11.16370		11.06130			15.27	0.00	0	77.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Call	76,014.18100		0.76014	69,366.57850	0.69367		76,014.181	14.15	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.64	Put	23,644.18100		0.23644	27,236.57850	0.27237		23,644.181	14.15	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Put	24,048.80480		0.24049	27,675.81290	0.27676		24,048.805	14.17	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.65	Call	75,418.80480		0.75419	68,805.81290	0.68806		75,418.805	14.17	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Call	74,827.63590		0.74828	68,249.23730	0.68249		74,827.636	14.19	0.00	0	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future	10.66	Put	24,457.63590		0.24458	28,119.23730	0.28119		24,457.636	14.19	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			18.09180		18.09180		17.91140			14.16	153,870,759.00	8,505	39,291.00
£ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	0.00000		0.00000	0.00000	0.00000		0.000	45.84	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	7,691.80000		7.69180	7,511.40000	7.51140		7,691.800	45.84	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	5,241.81070		5.24181	5,061.40000	5.06140		5,241.811	44.01	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.01070		0.00001	0.00000	0.00000		0.011	44.01	0.00	0	327.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	5,091.81100	5.09181		4,911.40000	4.91140	5,091.811	42.64	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	0.01100	0.00001		0.00000	0.00000	0.011	42.64	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	3,841.81060	3.84181		3,661.42010	3.66142	3,841.811	31.21	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	0.01060	0.00001		0.02010	0.00002	0.011	31.21	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Call	3,801.81050	3.80181		3,621.42900	3.62143	3,801.810	30.84	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.29	Put	0.01050	0.00001		0.02900	0.00003	0.011	30.84	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Put	0.01050	0.00001		0.03170	0.00003	0.011	30.75	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.30	Call	3,791.81050	3.79181		3,611.43170	3.61143	3,791.810	30.75	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Call	3,781.81040	3.78181		3,601.43230	3.60143	3,781.810	30.66	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.31	Put	0.01040	0.00001		0.03230	0.00003	0.010	30.66	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	3,591.80980	3.59181		3,411.44440	3.41144	3,591.810	28.92	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	0.00980	0.00001		0.04440	0.00004	0.010	28.92	0.00	0	327.00
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Put	0.06900	0.00007		0.22300	0.00022	0.069	24.21	0.00	0	7,500.00
£ / R	On	17/03/2014	Foreign Exchange Future	15.40	Call	2,691.86900	2.69187		2,511.62300	2.51162	2,691.869	24.21	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Call	1,096.91350	1.09691		923.92220	0.92392	1,096.914	16.14	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	17.00	Put	5.11350	0.00511		12.52220	0.01252	5.114	16.14	0.00	0	300.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.00	Call	250.42040	0.25042		167.05120	0.16705	250.420	14.27	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.00	Put	158.62040	0.15862		255.65120	0.25565	158.620	14.27	0.00	0	300.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Put	396.77310	0.39677		545.46780	0.54547	396.773	14.54	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.40	Call	88.57310	0.08857		56.86780	0.05687	88.573	14.54	0.00	0	4,700.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.72	Put	660.56750	0.66057		829.46610	0.82947	660.568	14.94	0.00	0	0.00
£ / R	On	17/03/2014	Foreign Exchange Future	18.72	Call	32.36750	0.03237		20.86610	0.02087	32.368	14.94	0.00	0	7,000.00
£ / R	On	13/06/2014	Foreign Exchange Future			18.34100	18.34100		18.15720	18.15720		14.08	1,265,529.00	69	6,085.00
£ / R	On	13/06/2014	Foreign Exchange Future	15.00	Put	11.31060	0.01131		13.24500	0.01325	11.311	18.38	0.00	0	1,123.00
£ / R	On	13/06/2014	Foreign Exchange Future	15.00	Call	3,352.31060	3.35231		3,170.44500	3.17045	3,352.311	18.38	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Call	2,324.54310	2.32454		2,146.21140	2.14621	2,324.543	14.78	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.04	Put	23.54310	0.02354		29.01140	0.02901	23.543	14.78	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Call	2,314.72480	2.31472		2,136.45060	2.13645	2,314.725	14.74	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.05	Put	23.72480	0.02372		29.25060	0.02925	23.725	14.74	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Call	2,304.90830	2.30491		2,126.69230	2.12669	2,304.908	14.71	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.06	Put	23.90830	0.02391		29.49230	0.02949	23.908	14.71	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.50	Put	34.10750	0.03411		49.88270	0.04988	34.108	13.18	0.00	0	1,123.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.50	Call	1,875.10750	1.87511		1,707.08270	1.70708	1,875.108	13.18	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.65	Call	1,736.83980	1.73684		1,572.27920	1.57228	1,736.840	13.18	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.65	Put	45.83980	0.04584		65.07920	0.06508	45.840	13.18	0.00	0	18,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.88	Call	1,531.05270	1.53105		1,372.68210	1.37268	1,531.053	13.18	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	16.88	Put	70.05270	0.07005		95.48210	0.09548	70.053	13.18	0.00	0	50.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.20	Put	119.47620	0.11948		155.30210	0.15530	119.476	13.19	0.00	0	7,500.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.20	Call	1,260.47620	1.26048		1,112.50210	1.11250	1,260.476	13.19	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.90	Call	770.68750	0.77069		660.91850	0.66092	770.688	13.63	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	17.90	Put	329.68750	0.32969		403.71850	0.40372	329.688	13.63	0.00	0	4,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	18.45	Call	499.79330	0.49979		422.91590	0.42292	499.793	14.25	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	18.45	Put	608.79330	0.60879		715.71590	0.71572	608.793	14.25	0.00	0	400.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.55	Put	1,419.81290	1.41981		1,566.30900	1.56631	1,419.813	16.09	0.00	0	0.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.55	Call	210.81290	0.21081		173.50900	0.17351	210.813	16.09	0.00	0	5,667.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.80	Call	172.98840	0.17299		142.03070	0.14203	172.988	16.47	0.00	0	12,000.00
£ / R	On	13/06/2014	Foreign Exchange Future	19.80	Put	1,631.98840	1.63199		1,784.83070	1.78483	1,631.988	16.47	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future			18.63900	18.63900		18.45000	18.45000		14.61	0.00	0	3,251.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.84	Call	1,932.59990	1.93260		1,767.68810	1.76769	1,932.600	13.33	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.84	Put	133.59990	0.13360		157.68810	0.15769	133.600	13.33	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.85	Call	1,924.30210	1.92430		1,759.65190	1.75965	1,924.302	13.33	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.85	Put	135.30210	0.13530		159.65190	0.15965	135.302	13.33	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.86	Call	1,916.02040	1.91602		1,751.63340	1.75163	1,916.020	13.33	0.00	0	0.00
£ / R	On	15/09/2014	Foreign Exchange Future	16.86	Put	137.02040	0.13702		161.63340	0.16163	137.020	13.33	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future			18.93960	18.93960		18.74430	18.74430		15.04	0.00	0	2,600.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.54	Put	357.89700	0.35790		387.59920	0.38760	357.897	13.84	0.00	0	0.00
£ / R	On	12/12/2014	Foreign Exchange Future	17.54	Call	1,757.49700	1.75750		1,591.89920	1.59190	1,757.497	13.84	0.00	0	0.00

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	17.55	Call	1,750.50420		1.75050		1,585.09820	1.58510	1,750.504	13.85	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	360.90420		0.36090		390.79820	0.39080	360.904	13.85	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	1,743.52820		1.74353		1,578.31480	1.57831	1,743.528	13.85	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	363.92820		0.36393		394.01480	0.39401	363.928	13.85	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Call	1,192.56890		1.19257		1,064.70330	1.06470	1,192.569	14.53	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	752.96890		0.75297		820.40330	0.82040	752.969	14.53	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			19.09430		19.09430		18.89750	18.89750		15.18	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Call	1,493.83340		1.49383		1,344.62860	1.34463	1,493.833	14.18	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	619.53340		0.61953		667.12860	0.66713	619.533	14.18	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	756.42660		0.75643		812.76050	0.81276	756.427	14.49	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.50	Call	1,350.72660		1.35073		1,210.26050	1.21026	1,350.727	14.49	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	824.67550		0.82468		885.10070	0.88510	824.676	14.64	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	18.63	Call	1,288.97550		1.28898		1,152.60070	1.15260	1,288.976	14.64	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.09	Call	1,092.80730		1.09281		971.09060	0.97109	1,092.807	15.16	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.09	Put	1,088.50730		1.08851		1,163.59060	1.16359	1,088.507	15.16	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Call	1,088.91260		1.08891		967.52990	0.96753	1,088.913	15.18	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Put	1,094.61260		1.09461		1,170.02990	1.17003	1,094.613	15.18	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Call	1,085.04730		1.08505		963.98380	0.96398	1,085.047	15.19	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Put	1,100.74730		1.10075		1,176.48380	1.17648	1,100.747	15.19	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	567.86020		0.56786		496.89090	0.49689	567.860	17.46	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.04	Put	2,513.56020		2.51356		2,639.39090	2.63939	2,513.560	17.46	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	456.67500		0.45667		397.39160	0.39739	456.675	18.09	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.70	Put	3,062.37500		3.06238		3,199.89160	3.19989	3,062.375	18.09	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	453.73510		0.45374		394.77480	0.39477	453.735	18.11	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.72	Put	3,079.43510		3.07944		3,217.27480	3.21727	3,079.435	18.11	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10663		0.10663		0.10489	0.10489		17.50	0.00	0	135.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,663.41850		0.01663		1,489.45240	0.01489	1,663.419	24.10	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	0.01850		0.00000		0.05240	0.00000	0.019	24.10	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	667.57730		0.00668		497.02450	0.00497	667.577	17.50	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	4.17730		0.00004		7.62450	0.00008	4.177	17.50	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	33.49360		0.00033		18.64280	0.00019	33.494	16.90	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	370.09360		0.00370		529.24280	0.00529	370.094	16.90	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10823		0.10823		0.10646	0.10646		14.95	0.00	0	12,859.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	1,834.13600		0.01834		1,659.43440	0.01659	1,834.136	18.58	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	11.33600		0.00011		13.93440	0.00014	11.336	18.58	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	891.22730		0.00891		754.22860	0.00754	891.227	14.95	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	68.42730		0.00068		108.72860	0.00109	68.427	14.95	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	305.73960		0.00306		248.80740	0.00249	305.740	16.86	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	482.93960		0.00483		603.30740	0.00603	482.940	16.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.90000		14.90000		14.79350	14.79350		14.41	4,201,800.00	282	78,312.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,410.05120		2.41005		2,303.57670	2.30358	2,410.051	26.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	0.05120		0.00005		0.07670	0.00008	0.051	26.17	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,400.05260		2.40005		2,293.57900	2.29358	2,400.053	26.11	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	0.05260		0.00005		0.07900	0.00008	0.053	26.11	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,390.05420		2.39005		2,283.58140	2.28358	2,390.054	26.05	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	0.05420		0.00005		0.08140	0.00008	0.054	26.05	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,250.08090		2.25008		2,143.62330	2.14362	2,250.081	25.20	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	0.08090		0.00008		0.12330	0.00012	0.081	25.20	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,050.14520		2.05015		1,943.72560	1.94373	2,050.145	24.00	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	0.14520		0.00015		0.22560	0.00023	0.145	24.00	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	42.80860		0.04281		30.20490	0.03020	42.809	15.92	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	492.80860		0.49281		586.70490	0.58670	492.809	15.92	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	13.12090		0.01312		9.53560	0.00954	13.121	17.13	0.00	0	7,700.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	813.12090		0.81312		916.03560	0.91604	813.121	17.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 13/06/2014	Foreign Exchange Future			15.11570		15.11570		15.00660	15.00660		14.00	45,347.10	3	24,480.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,378.35790		1.37836	1,274.03070	1.27403	1,378.358		13.82	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	52.65790		0.05266	57.43070	0.05743	52.658		13.82	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,369.38090		1.36938	1,265.16570	1.26517	1,369.381		13.82	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	53.68090		0.05368	58.56570	0.05857	53.681		13.82	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,360.42060		1.36042	1,256.31930	1.25632	1,360.421		13.81	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	54.72060		0.05472	59.71930	0.05972	54.721		13.81	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,324.74740		1.32475	1,221.12380	1.22112	1,324.747		13.78	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	59.04740		0.05905	64.52380	0.06452	59.047		13.78	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,067.08510		1.06709	968.20300	0.96820	1,067.085		13.57	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	101.38510		0.10139	111.60300	0.11160	101.385		13.57	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	870.42010		0.87042	781.33270	0.78133	870.420		13.46	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	154.72010		0.15472	174.73270	0.17473	154.720		13.46	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	316.23170		0.31623	352.57070	0.35257	316.232		13.81	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	581.93170		0.58193	509.17070	0.50917	581.932		13.81	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	142.69940		0.14270	124.23420	0.12423	142.699		16.73	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,376.99940		1.37700	1,467.63420	1.46763	1,376.999		16.73	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	136.72990		0.13673	119.13920	0.11914	136.730		16.85	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,421.02990		1.42103	1,512.53920	1.51254	1,421.030		16.85	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.37460		15.37460	15.26130	15.26130			14.69	1,537,460.00	100	11,988.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Call	1,283.86500		1.28387	1,184.78630	1.18479	1,283.865		13.83	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	209.26500		0.20927	223.48630	0.22349	209.265		13.83	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Call	1,261.32570		1.26133	1,162.65340	1.16265	1,261.326		13.83	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	216.72570		0.21673	231.35340	0.23135	216.726		13.83	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,253.85320		1.25385	1,155.32190	1.15532	1,253.853		13.82	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	219.25320		0.21925	234.02190	0.23402	219.253		13.82	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	221.80230		0.22180	236.71290	0.23671	221.802		13.82	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,246.40230		1.24640	1,148.01290	1.14801	1,246.402		13.82	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,238.97650		1.23898	1,140.72310	1.14072	1,238.976		13.82	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	224.37650		0.22438	239.42310	0.23942	224.377		13.82	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	368.46390		0.36846	331.02910	0.33103	368.464		16.30	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Put	1,333.86390		1.33386	1,409.72910	1.40973	1,333.864		16.30	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.63790		15.63790	15.51920	15.51920			15.18	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	134.84020		0.13484	145.16690	0.14517	134.840		14.18	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,082.74020		2.08274	1,974.36690	1.97437	2,082.740		14.18	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,074.22930		2.07423	1,965.95020	1.96595	2,074.229		14.18	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	136.32930		0.13633	146.75020	0.14675	136.329		14.18	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,065.73410		2.06573	1,957.54700	1.95755	2,065.734		14.18	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	137.83410		0.13783	148.34700	0.14835	137.834		14.18	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.94640		15.94640	15.82580	15.82580			15.67	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	496.75210		0.49675	526.63430	0.52663	496.752		14.58	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,503.15210		1.50315	1,412.43430	1.41243	1,503.152		14.58	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,497.02000		1.49702	1,406.41460	1.40641	1,497.020		14.59	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	500.62000		0.50062	530.61460	0.53061	500.620		14.59	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,490.90040		1.49090	1,400.40730	1.40041	1,490.900		14.59	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	504.50040		0.50450	534.60730	0.53461	504.500		14.59	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 08/05/2014	Index Future			408.02800		408.02800	408.50800	408.50800				0.00	0	0.00
AL37	On 07/08/2014	Index Future			414.04700		414.04700	414.53800	414.53800				0.00	0	0.00
AL7T	On 08/05/2014	Index Future			478.37500		478.37500	479.36300	479.36300				0.00	0	1.00
AL7T	On 07/08/2014	Index Future			485.43200		485.43200	486.43900	486.43900				0.00	0	0.00
ALBI	On 08/05/2014	Index Future			436.58600		436.58600	437.38900	437.38900				0.00	0	718.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 07/08/2014		Index Future		443.02600	443.02600	443.84500	443.84500			0.00	0	0.00
ALBI	On 06/11/2014		Index Future		449.93000	449.93000	450.80900	450.80900			0.00	0	0.00
AU\$ / R	On 17/03/2014		Foreign Exchange Future		9.64830	9.64830	9.56710	9.56710		11.96	3,212,883.90	333	16,074.00
AU\$ / R	On 17/03/2014	9.49	Call	195.47920	0.19548	142.00570	0.14201	195.479	12.89	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.49	Put	37.17920	0.03718	64.90570	0.06491	37.179	12.89	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Put	39.49120	0.03949	68.33560	0.06834	39.491	12.83	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Call	187.79120	0.18779	135.43560	0.13544	187.791	12.83	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Call	180.22370	0.18022	129.01260	0.12901	180.224	12.77	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Put	41.92370	0.04192	71.91260	0.07191	41.924	12.77	0.00	0	0.00	
AU\$ / R	On 13/06/2014		Foreign Exchange Future		9.72980	9.72980	9.64710	9.64710		11.84	418,381.40	43	2,936.00
AU\$ / R	On 13/06/2014	9.20	Call	587.55110	0.58755	523.91920	0.52392	587.551	11.67	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.20	Put	57.75110	0.05775	76.81920	0.07682	57.751	11.67	0.00	0	201.00	
AU\$ / R	On 13/06/2014	9.70	Call	257.76180	0.25776	221.97530	0.22198	257.762	11.84	0.00	0	201.00	
AU\$ / R	On 13/06/2014	9.70	Put	227.96180	0.22796	274.87530	0.27488	227.962	11.84	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.89	Call	179.72510	0.17973	153.43600	0.15344	179.725	12.17	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.89	Put	339.92510	0.33993	396.33600	0.39634	339.925	12.17	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Call	176.22590	0.17623	150.39060	0.15039	176.226	12.19	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Put	346.42590	0.34643	403.29060	0.40329	346.426	12.19	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.91	Call	172.78590	0.17279	147.39740	0.14740	172.786	12.21	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.91	Put	352.98590	0.35299	410.29740	0.41030	352.986	12.21	0.00	0	0.00	
AU\$ / R	On 13/06/2014	10.70	Put	1,000.14600	1.00015	1,078.92530	1.07893	1,000.146	13.39	0.00	0	0.00	
AU\$ / R	On 13/06/2014	10.70	Call	29.94600	0.02995	26.02530	0.02603	29.946	13.39	0.00	0	201.00	
AU\$ / R	On 15/09/2014		Foreign Exchange Future		9.83410	9.83410	9.74920	9.74920		12.06	0.00	0	2,000.00
AU\$ / R	On 15/09/2014	9.54	Call	506.29030	0.50629	455.69510	0.45570	506.290	11.98	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.54	Put	212.19030	0.21219	246.49510	0.24650	212.190	11.98	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.55	Call	500.19610	0.50020	449.97100	0.44997	500.196	11.98	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.55	Put	216.09610	0.21610	250.77100	0.25077	216.096	11.98	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.56	Call	494.15080	0.49415	444.29350	0.44429	494.151	11.99	0.00	0	0.00	
AU\$ / R	On 15/09/2014	9.56	Put	220.05080	0.22005	255.09350	0.25509	220.051	11.99	0.00	0	0.00	
AU\$ / R	On 12/12/2014		Foreign Exchange Future		9.94290	9.94290	9.85510	9.85510		12.22	0.00	0	0.00
AU\$ / R	On 12/12/2014	9.59	Put	263.04130	0.26304	298.10060	0.29810	263.041	12.11	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.59	Call	615.94130	0.61594	563.20060	0.56320	615.941	12.11	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.60	Call	609.93910	0.60994	557.50230	0.55750	609.939	12.11	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.60	Put	267.03910	0.26704	302.40230	0.30240	267.039	12.11	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.61	Call	603.97520	0.60398	551.84570	0.55185	603.975	12.11	0.00	0	0.00	
AU\$ / R	On 12/12/2014	9.61	Put	271.07520	0.27108	306.74570	0.30675	271.075	12.11	0.00	0	0.00	
CAD/ R	On 17/03/2014		Foreign Exchange Future		9.75110	9.75110	9.67000	9.67000		12.70	0.00	0	75.00
CAD/ R	On 17/03/2014	9.94	Call	36.61670	0.03662	22.82490	0.02282	36.617	13.67	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.94	Put	225.51670	0.22552	292.82490	0.29282	225.517	13.67	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.95	Call	34.64330	0.03464	21.54070	0.02154	34.643	13.72	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.95	Put	233.54330	0.23354	301.54070	0.30154	233.543	13.72	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.96	Call	32.76550	0.03277	20.32390	0.02032	32.766	13.77	0.00	0	0.00	
CAD/ R	On 17/03/2014	9.96	Put	241.66550	0.24167	310.32390	0.31032	241.665	13.77	0.00	0	0.00	
CAD/ R	On 13/06/2014		Foreign Exchange Future		9.87120	9.87120	9.78890	9.78890		13.85	0.00	0	0.00
CAD/ R	On 13/06/2014	9.84	Call	303.47810	0.30348	258.62130	0.25862	303.478	13.84	0.00	0	0.00	
CAD/ R	On 13/06/2014	9.84	Put	272.27810	0.27228	309.72130	0.30972	272.278	13.84	0.00	0	0.00	
CAD/ R	On 13/06/2014	9.85	Call	298.67680	0.29868	254.66940	0.25467	298.677	13.85	0.00	0	0.00	
CAD/ R	On 13/06/2014	9.85	Put	277.47680	0.27748	315.76940	0.31577	277.477	13.85	0.00	0	0.00	
CAD/ R	On 13/06/2014	9.86	Put	283.12610	0.28313	321.87200	0.32187	283.126	13.88	0.00	0	0.00	
CAD/ R	On 13/06/2014	9.86	Call	294.32610	0.29433	250.77200	0.25077	294.326	13.88	0.00	0	0.00	
CF CANDO CAFC	On 12/12/2014		Can-Do Future		249.44550	249.44550	-208.13970	-208.13970			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014		Can-Do Future		877.19390	877.19390	824.29270	824.29270			0.00	0	26,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFH	On 12/12/2014	Can-Do Future		958.13120	958.13120		899.91440	899.91440			0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future		75.17800	75.17800		87.12610	87.12610			0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		527.64870	527.64870		446.38970	446.38970			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		844.28100	844.28100		791.69480	791.69480			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		104.27780	104.27780		94.45490	94.45490			0.00	0	5,000.00
CHF / R	On 17/03/2014	Foreign Exchange Future		12.27910	12.27910		12.16290	12.16290		14.92	3,683,730.00	300	569.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	990.83770	0.99084	877.46140	0.87746	990.838	18.89	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	1.73770	0.00174	4.56140	0.00456	1.738	18.89	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	980.90600	0.98091	867.58980	0.86759	980.906	18.81	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	1.80600	0.00181	4.68980	0.00469	1.806	18.81	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	970.97720	0.97098	857.72270	0.85772	970.977	18.73	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	1.87720	0.00188	4.82270	0.00482	1.877	18.73	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future		12.46640	12.46640		12.34740	12.34740		14.51	16,056,723.20	1,288	2,501.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	948.58760	0.94859	847.64360	0.84764	948.588	13.74	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	72.18760	0.07219	90.24360	0.09024	72.188	13.74	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	940.30950	0.94031	839.52520	0.83953	940.309	13.74	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	73.90950	0.07391	92.12520	0.09213	73.909	13.74	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	932.06080	0.93206	831.43600	0.83144	932.061	13.74	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	75.66080	0.07566	94.03600	0.09404	75.661	13.74	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future		1.76580	1.76580		1.75190	1.75190		15.26	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	774.64910	0.07746	654.31990	0.06543	774.649	15.34	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	16.64910	0.00166	35.31990	0.00353	16.649	15.34	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	680.62930	0.06806	568.52510	0.05685	680.629	14.84	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	22.62930	0.00226	49.52510	0.00495	22.629	14.84	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	592.66430	0.05927	487.11520	0.04871	592.664	14.89	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	34.66430	0.00347	68.11520	0.00681	34.664	14.89	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future		1.78570	1.78570		1.77210	1.77210		14.89	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	1,139.98320	0.11400	1,032.27530	0.10323	1,139.983	14.45	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	182.98320	0.01830	211.27530	0.02113	182.983	14.45	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,064.54790	0.10645	960.00290	0.09600	1,064.548	14.41	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	207.54790	0.02075	239.00290	0.02390	207.548	14.41	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	237.52360	0.02375	272.82930	0.02728	237.524	14.46	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	994.52360	0.09945	893.82930	0.08938	994.524	14.46	0.00	0	0.00
EL28	On 08/05/2014	Bond Future		115.33055	115.33055		115.33313	115.33313			0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Call	1,340.55000	1.34055	1,343.13000	1.34313	1,340.550	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Call	1,330.55000	1.33055	1,333.13000	1.33313	1,330.550	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Call	1,320.55000	1.32055	1,323.13000	1.32313	1,320.550	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		117.04713	117.04713		117.04995	117.04995			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	113.99	Call	3,057.13000	3.05713	3,059.95000	3.05995	3,057.130	0.00	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	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.00	Call	3,047.13000	3.04713	3,049.95000	3.04995	3,047.130	0.00	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	0.00	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	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	114.01	Call	3,037.13000	3.03713	3,039.95000	3.03995	3,037.130	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			9.83685		81.13569		9.81224	81.31384			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	2,190.52000		2.19052		2,012.37000	2.01237	2,190.520		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	2,115.23000		2.11523		1,937.08000	1.93708	2,115.230		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	2,040.04000		2.04004		1,861.89000	1.86189	2,040.040		0.00	0	0.00
ES33	On 07/08/2014	Bond Future			9.94203		82.22466		9.91659	82.40563			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	1,386.68000		1.38668		1,567.65000	1.56765	1,386.680		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	1,455.72000		1.45572		1,636.69000	1.63669	1,455.720		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	1,524.67000		1.52467		1,705.64000	1.70564	1,524.670		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			10.04363		79.72355		10.01620	79.91542			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Call	1,691.38000		1.69138		1,883.25000	1.88325	1,691.380		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	1,758.84000		1.75884		1,950.71000	1.95071	1,758.840		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	1,826.20000		1.82620		2,018.07000	2.01807	1,826.200		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			435.52400		435.52400		436.33800	436.33800			17,420,960.00	4	302.00
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	64,660.00000		6.46600		56,520.00000	5.65200	64,660.000		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	64,760.00000		6.47600		56,620.00000	5.66200	64,760.000		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	64,860.00000		6.48600		56,720.00000	5.67200	64,860.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI			441.94800		441.94800		442.77800	442.77800			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	180,420.00000		18.04200		172,120.00000	17.21200	180,420.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	180,520.00000		18.05200		172,220.00000	17.22200	180,520.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.01	Put	180,620.00000		18.06200		172,320.00000	17.23200	180,620.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI			448.83500		448.83500		449.72600	449.72600			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Call	0.00000		0.00000		7,360.00000	0.73600	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Put	1,550.00000		0.15500		0.00000	0.00000	1,550.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Call	0.00000		0.00000		7,260.00000	0.72600	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	1,650.00000		0.16500		0.00000	0.00000	1,650.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Call	0.00000		0.00000		7,160.00000	0.71600	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Put	1,750.00000		0.17500		0.00000	0.00000	1,750.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future			109.85854		109.85854		109.86168	109.86168			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 08/05/2014	Bond Future	110.99	Put	1,131.46000		1.13146		1,128.32000	1.12832	1,131.460		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	1,141.46000		1.14146		1,138.32000	1.13832	1,141.460		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	1,151.46000		1.15146		1,148.32000	1.14832	1,151.460		0.00	0	0.00
I2025	On 07/08/2014	Bond Future			110.37122		110.37122		110.37464	110.37464			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	108.99	Call	1,381.22000		1.38122		1,384.64000	1.38464	1,381.220		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	1,371.22000		1.37122		1,374.64000	1.37464	1,371.220		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	1,361.22000		1.36122		1,364.64000	1.36464	1,361.220		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			108.98626		108.98626		108.98843	108.98843			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	3.74000		0.00374		1.57000	0.00157	3.740		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	13.74000		0.01374		11.57000	0.01157	13.740		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	23.74000		0.02374		21.57000	0.02157	23.740		0.00	0	0.00
I2038	On 07/08/2014	Bond Future			109.34571		109.34571		109.34808	109.34808			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	105.99	Call	3,355.71000		3.35571		3,358.08000	3.35808	3,355.710		0.00	0	0.00
I2038	On 07/08/2014	Bond Future	106.00	Call	3,345.71000		3.34571		3,348.08000	3.34808	3,345.710		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	3,335.71000		3.33571		3,338.08000	3.33808	3,335.710		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			107.23103		107.23103		107.23316	107.23316			0.00	0	3,088.00
I2046	On 08/05/2014	Bond Future	104.34	Call	2,891.03000		2.89103		2,893.16000	2.89316	2,891.030		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	2,881.03000		2.88103		2,883.16000	2.88316	2,881.030		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	2,871.03000		2.87103		2,873.16000	2.87316	2,871.030		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			108.82667		108.82667		108.82927	108.82927			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.43	Call	4,396.67000		4.39667		4,399.27000	4.39927	4,396.670		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	4,386.67000		4.38667		4,389.27000	4.38927	4,386.670		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	4,376.67000		4.37667		4,379.27000	4.37927	4,376.670		0.00	0	0.00
I2046	On 07/08/2014	Bond Future	104.45	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2046	On 06/11/2014	Bond Future			109.20160		109.20160		109.21464	109.21464			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	104.43	Call	4,771.60000		4.77160		4,784.64000	4.78464	4,771.600		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	4,761.60000		4.76160		4,774.64000	4.77464	4,761.600		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	4,751.60000		4.75160		4,764.64000	4.76464	4,751.600		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			114.18799		114.18799		114.19017	114.19017			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	802.01000		0.80201		799.83000	0.79983	802.010		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 08/05/2014	Bond Future	115.00	Put	812.01000		0.81201		809.83000	0.80983	812.010		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	822.01000		0.82201		819.83000	0.81983	822.010		0.00	0	0.00
I2050	On 07/08/2014	Bond Future			114.48392		114.48392		114.48638	114.48638			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	111.99	Call	2,493.92000		2.49392		2,496.38000	2.49638	2,493.920		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	2,483.92000		2.48392		2,486.38000	2.48638	2,483.920		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	2,473.92000		2.47392		2,476.38000	2.47638	2,473.920		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			200.97600		200.97600		200.99600	200.99600			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future			203.96500		203.96500		203.98700	203.98700			0.00	0	90.00
IGOV	On 06/11/2014	Index Future			207.16800		207.16800		207.21200	207.21200			0.00	0	0.00
ILBI	On 08/05/2014	Index Future			544.32100		544.32100		544.32500	544.32500			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			552.19700		552.19700		552.20400	552.20400			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 19/03/2014	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			6.04000		93.96000		6.03000	93.97000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.14000		93.86000		6.13000	93.87000			0.00	0	4,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.42000		93.58000		6.40000	93.60000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			6.52000		93.48000		6.50000	93.50000			0.00	0	1,000.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future			6.78000		93.22000		6.75000	93.25000			0.00	0	600.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.88000		93.12000		6.85000	93.15000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.49000		92.51000		7.47000	92.53000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.75000		92.25000		7.71000	92.29000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.92000		92.08000		7.87000	92.13000			0.00	0	5,400.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			8.06000		91.94000		8.03000	91.97000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			8.22000		91.78000		8.18000	91.82000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.05320		9.05320		9.00290	9.00290		11.74	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	913.28690		0.91329		863.10600	0.86311	913.287	17.66	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	0.08690		0.00009		0.20600	0.00021	0.087	17.66	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	903.29040		0.90329		853.11930	0.85312	903.290	17.53	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	0.09040		0.00009		0.21930	0.00022	0.090	17.53	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	893.29700		0.89330		843.13350	0.84313	893.297	17.44	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	0.09700		0.00010		0.23350	0.00023	0.097	17.44	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.13920		9.13920		9.08690	9.08690		10.10	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	716.35070		0.71635		668.64340	0.66864	716.351	10.59	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	17.15070		0.01715		21.74340	0.02174	17.151	10.59	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	17.85410		0.01785		22.60900	0.02261	17.854	10.57	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	707.05410		0.70705		659.50900	0.65951	707.054	10.57	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	697.78290		0.69778		650.40470	0.65040	697.783	10.55	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	18.58290		0.01858		23.50470	0.02350	18.583	10.55	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.37700		1.37700		1.37960	1.37960			0.00	0	790.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.37700		1.37700		1.37960	1.37960			0.00	0	75.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.39440		9.39440	0.10644	9.55190	9.55190		14.74	0.00	0	2,000.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	26.96350		0.00270	0.10644	77.07230	0.00771	26.963	16.93	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	6,482.96350		0.64830	0.10644	4,958.07230	0.49581	6,482.963	16.93	0.00	0	0.00

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 / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call		25.95370	0.00260	0.10644	71.65570	0.00717	25.954	17.04	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	6,581.95370		0.65820	0.10644	5,052.65570	0.50527	6,581.954	17.04	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put		6,680.99150	0.66810	0.10644	5,149.90620	0.51499	6,680.992	17.15	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call		24.99150	0.00250	0.10644	68.90620	0.00689	24.992	17.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future				7.37179	109.82137		7.32735	109.88026		1.92	144,085,637.44	1,312	25,346.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,946.28000		2.94628		2,887.45000	2.88745	2,946.280	1.85	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call		0.09000	0.00009		0.15000	0.00015	0.090	1.85	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call		0.09000	0.00009		0.16000	0.00016	0.090	1.85	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,932.52000		2.93252		2,873.70000	2.87370	2,932.520	1.85	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call		0.10000	0.00010		0.17000	0.00017	0.100	1.85	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,918.77000		2.91877		2,859.95000	2.85995	2,918.770	1.85	0.00	0	0.00
R157	On 07/08/2014	Bond Future				7.70792	111.44222		7.65222	111.50221		1.64	0.00	0	13,000.00
R157	On 07/08/2014	Bond Future	6.74	Call		115.51000	0.11551		130.05000	0.13005	115.510	1.58	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,165.23000		1.16523		1,119.78000	1.11978	1,165.230	1.58	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call		117.51000	0.11751		132.23000	0.13223	117.510	1.58	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,156.31000		1.15631		1,111.04000	1.11104	1,156.310	1.58	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call		119.73000	0.11973		134.64000	0.13464	119.730	1.58	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,147.61000		1.14761		1,102.53000	1.10253	1,147.610	1.58	0.00	0	0.00
R157	On 06/11/2014	Bond Future				8.15392	106.36620		8.06741	106.43800		1.46	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call		53.85000	0.05385		62.29000	0.06229	53.850	1.41	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,703.64000		1.70364		1,640.28000	1.64028	1,703.640	1.41	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call		54.64000	0.05464		63.17000	0.06317	54.640	1.41	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,695.92000		1.69592		1,632.65000	1.63265	1,695.920	1.41	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,688.21000		1.68821		1,625.04000	1.62504	1,688.210	1.41	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call		55.43000	0.05543		64.06000	0.06406	55.430	1.41	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				8.66118	118.04682		8.61571	118.42565		13.55	25,970,300.40	220	51,154.00
R186	On 08/05/2014	Bond Future	7.09	Call		56.61000	0.05661		75.63000	0.07563	56.610	13.21	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	14,233.30000		14.23330		13,873.49000	13.87349	14,233.300	13.21	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call		58.63000	0.05863		78.18000	0.07818	58.630	13.21	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,137.58000		14.13758		13,778.30000	13.77830	14,137.580	13.21	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call		60.71000	0.06071		80.81000	0.08081	60.710	13.21	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,042.03000		14.04203		13,683.30000	13.68330	14,042.030	13.21	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call		210.73000	0.21073		262.87000	0.26287	210.730	13.21	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	10,462.60000		10.46260		10,135.91000	10.13591	10,462.600	13.21	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call		1,322.22000	1.32222		1,500.36000	1.50036	1,322.220	13.38	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	4,813.01000		4.81301		4,612.32000	4.61232	4,813.010	13.38	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.40	Call		1,755.45000	1.75545		1,964.04000	1.96404	1,755.450	13.43	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.40	Put	3,955.69000		3.95569		3,785.45000	3.78545	3,955.690	13.43	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call		2,090.43000	2.09043		2,318.90000	2.31890	2,090.430	13.47	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	3,441.29000		3.44129		3,290.93000	3.29093	3,441.290	13.47	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call		3,088.00000	3.08800		3,362.31000	3.36231	3,088.000	13.55	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.75	Put	2,353.07000		2.35307		2,248.55000	2.24855	2,353.070	13.55	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.80	Call		3,315.71000	3.31571		3,598.31000	3.59831	3,315.710	13.57	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.80	Put	2,169.98000		2.16998		2,073.75000	2.07375	2,169.980	13.57	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Call		4,309.53000	4.30953		4,621.53000	4.62153	4,309.530	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	1,541.39000		1.54139		1,474.56000	1.47456	1,541.390	13.66	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Call		4,852.75000	4.85275		5,177.08000	5.17708	4,852.750	13.71	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.10	Put	1,285.72000		1.28572		1,231.22000	1.23122	1,285.720	13.71	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Call		5,716.73000	5.71673		6,056.57000	6.05657	5,716.730	13.78	0.00	0	0.00

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	9.25	Put	966.47000		0.96647		927.48000	0.92748	966.470	13.78	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Call	8,898.40000		8.89840		9,267.91000	9.26791	8,898.400	14.00	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.75	Put	331.28000		0.33128		321.96000	0.32196	331.280	14.00	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.75402		114.49563		8.70684	114.88023		13.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	2,377.75000		2.37775		2,557.70000	2.55770	2,377.750	13.19	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,241.05000		6.24105		6,036.40000	6.03640	6,241.050	13.19	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,407.24000		2.40724		2,588.52000	2.58852	2,407.240	13.20	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	6,185.36000		6.18536		5,982.04000	5.98204	6,185.360	13.20	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,436.97000		2.43697		2,619.57000	2.61957	2,436.970	13.20	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	6,129.99000		6.12999		5,927.99000	5.92799	6,129.990	13.20	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Call	4,701.84000		4.70184		4,961.61000	4.96161	4,701.840	13.43	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	3,363.22000		3.36322		3,238.39000	3.23839	3,363.220	13.43	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.83883		116.28277		8.78844	116.68496		12.78	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	2,568.87000		2.56887		2,734.78000	2.73478	2,568.870	12.57	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	8,330.40000		8.33040		8,094.12000	8.09412	8,330.400	12.57	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	2,596.15000		2.59615		2,763.16000	2.76316	2,596.150	12.57	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	8,272.37000		8.27237		8,037.19000	8.03719	8,272.370	12.57	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	2,623.25000		2.62325		2,791.36000	2.79136	2,623.250	12.58	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	8,214.25000		8.21425		7,980.17000	7.98017	8,214.250	12.58	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	3,715.38000		3.71538		3,587.45000	3.58745	3,715.380	12.98	0.00	0	2,010.00
R186	On 06/11/2014	Bond Future	9.17	Call	6,309.41000		6.30941		6,583.67000	6.58367	6,309.410	12.98	0.00	0	0.00
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			273.62698		273.62698		273.63491	273.63491			0.00	0	2,049.00
R197	On 08/05/2014	Bond Future	249.99	Call	23,636.98000		23.63698		23,644.91000	23.64491	23,636.980		0.00	0	0.00
R197	On 08/05/2014	Bond Future	249.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Call	23,626.98000		23.62698		23,634.91000	23.63491	23,626.980		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 08/05/2014	Bond Future	250.01	Call	23,616.98000		23.61698		23,624.91000	23.62491	23,616.980		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			271.89575		271.89575		271.90435	271.90435			0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	269.99	Call	1,905.75000		1.90575		1,914.35000	1.91435	1,905.750		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Call	1,895.75000		1.89575		1,904.35000	1.90435	1,895.750		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Call	1,885.75000		1.88575		1,894.35000	1.89435	1,885.750		0.00	0	0.00
R197	On 07/08/2014	Bond Future	270.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.87735		104.52023		6.82488	104.55132		1.00	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	1,281.23000		1.28123		1,250.30000	1.25030	1,281.230		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	0.27000		0.00027		0.43000	0.00043	0.270		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	0.29000		0.00029		0.45000	0.00045	0.290		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	1,275.19000		1.27519		1,244.26000	1.24426	1,275.190		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	0.30000		0.00030		0.47000	0.00047	0.300		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	1,269.14000		1.26914		1,238.22000	1.23822	1,269.140		0.00	0	0.00
R201	On 07/08/2014	Bond Future			7.46475		101.65163		7.37545	101.68337		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	40.45000		0.04045		45.88000	0.04588	40.450		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	819.08000		0.81908		792.77000	0.79277	819.080		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	40.89000		0.04089		46.36000	0.04636	40.890		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future	5.30	Put	815.91000		0.81591		789.64000	0.78964	815.910	1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	41.33000		0.04133		46.85000	0.04685	41.330	1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	812.75000		0.81275		786.53000	0.78653	812.750	1.00	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			213.84870		213.84870		213.85431	213.85431		12.35	16,038,652.50	75	44,523.00
R202	On 08/05/2014	Bond Future	214.99	Call	4,106.97000		4.10697		4,213.74000	4.21374	4,106.970	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	214.99	Put	5,248.27000		5.24827		5,349.43000	5.34943	5,248.270	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Call	4,102.47000		4.10247		4,209.23000	4.20923	4,102.470	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.00	Put	5,253.77000		5.25377		5,354.92000	5.35492	5,253.770	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Call	4,097.97000		4.09797		4,204.72000	4.20472	4,097.970	12.80	0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put	5,259.27000		5.25927		5,360.41000	5.36041	5,259.270	12.80	0.00	0	0.00
R202	On 07/08/2014	Bond Future			213.94882		213.94882		213.95472	213.95472		12.20	0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Put	4,375.75000		4.37575		4,436.03000	4.43603	4,375.750	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	207.99	Call	10,334.57000		10.33457		10,400.75000	10.40075	10,334.570	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Call	10,328.39000		10.32839		10,394.58000	10.39458	10,328.390	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.00	Put	4,379.57000		4.37957		4,439.86000	4.43986	4,379.570	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Call	10,322.21000		10.32221		10,388.41000	10.38841	10,322.210	12.60	0.00	0	0.00
R202	On 07/08/2014	Bond Future	208.01	Put	4,383.39000		4.38339		4,443.69000	4.44369	4,383.390	12.60	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			8.58777		96.43857		8.54738	96.67681		11.71	0.00	0	12,886.00
R2023	On 08/05/2014	Bond Future	7.59	Call	236.02000		0.23602		283.72000	0.28372	236.020	11.42	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Put	6,352.10000		6.35210		6,161.56000	6.16156	6,352.100	11.42	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call	242.60000		0.24260		291.22000	0.29122	242.600	11.42	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put	6,294.93000		6.29493		6,105.31000	6.10531	6,294.930	11.42	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Call	249.32000		0.24932		298.88000	0.29888	249.320	11.43	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put	6,237.95000		6.23795		6,049.27000	6.04927	6,237.950	11.43	0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.69251		97.74886		8.65037	97.99108		11.25	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put	3,498.57000		3.49857		3,394.09000	3.39409	3,498.570	11.18	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call	2,327.26000		2.32726		2,465.00000	2.46500	2,327.260	11.18	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call	2,352.65000		2.35265		2,491.19000	2.49119	2,352.650	11.18	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put	3,465.69000		3.46569		3,362.01000	3.36201	3,465.690	11.18	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call	2,378.21000		2.37821		2,517.55000	2.51755	2,378.210	11.18	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put	3,433.02000		3.43302		3,330.14000	3.33014	3,433.020	11.18	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.79295		95.35323		8.74728	95.60882		11.22	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Call	2,981.90000		2.98190		3,123.86000	3.12386	2,981.900	11.18	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put	4,124.51000		4.12451		4,010.88000	4.01088	4,124.510	11.18	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call	3,007.32000		3.00732		3,149.94000	3.14994	3,007.320	11.18	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put	4,093.22000		4.09322		3,980.25000	3.98025	4,093.220	11.18	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call	3,032.86000		3.03286		3,176.15000	3.17615	3,032.860	11.18	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put	4,062.09000		4.06209		3,949.79000	3.94979	4,062.090	11.18	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.91380		102.27531		7.87781	102.37991		4.89	0.00	0	16,972.00
R203	On 08/05/2014	Bond Future	5.74	Call	0.61000		0.00061		0.95000	0.00095	0.610	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,565.81000		6.56581		6,461.55000	6.46155	6,565.810	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	0.64000		0.00064		1.00000	0.00100	0.640	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,534.46000		6.53446		6,430.22000	6.43022	6,534.460	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	0.68000		0.00068		1.05000	0.00105	0.680	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,503.12000		6.50312		6,398.89000	6.39889	6,503.120	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call	59.32000		0.05932		73.17000	0.07317	59.320	4.75	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put	3,238.66000		3.23866		3,147.91000	3.14791	3,238.660	4.75	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	293.37000		0.29337		334.56000	0.33456	293.370	4.81	0.00	0	16.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	7.40	Put	1,799.48000		1.79948		1,736.07000	1.73607	1,799.480	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.08843		103.78477		8.04903	103.89111		4.62	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	210.29000		0.21029		231.98000	0.23198	210.290	4.49	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	3,648.69000		3.64869		3,564.04000	3.56404	3,648.690	4.49	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	443.94000		0.44394		480.19000	0.48019	443.940	4.53	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,626.39000		2.62639		2,556.30000	2.55630	2,626.390	4.53	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	450.97000		0.45097		487.59000	0.48759	450.970	4.53	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,605.72000		2.60572		2,536.00000	2.53600	2,605.720	4.53	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	458.08000		0.45808		495.08000	0.49508	458.080	4.53	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,585.15000		2.58515		2,515.81000	2.51581	2,585.150	4.53	0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.26686		101.23911		8.21942	101.35730		4.67	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	354.04000		0.35404		381.52000	0.38152	354.040	4.52	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	3,986.19000		3.98619		3,895.48000	3.89548	3,986.190	4.52	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	358.41000		0.35841		386.14000	0.38614	358.410	4.52	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	3,964.54000		3.96454		3,874.08000	3.87408	3,964.540	4.52	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	362.83000		0.36283		390.80000	0.39080	362.830	4.52	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	3,942.94000		3.94294		3,852.72000	3.85272	3,942.940	4.52	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	419.25000		0.41925		450.26000	0.45026	419.250	4.52	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	3,687.82000		3.68782		3,600.64000	3.60064	3,687.820	4.52	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			9.05410		93.48448		9.01392	93.79747			0.00	0	1,559.00
R2030	On 08/05/2014	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	8.99	Put	500.05000		0.50005		187.06000	0.18706	500.050		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.00	Put	421.78000		0.42178		108.79000	0.10879	421.780		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 08/05/2014	Bond Future	9.01	Put	343.60000		0.34360		30.61000	0.03061	343.600		0.00	0	0.00
R2030	On 07/08/2014	Bond Future			9.14742		90.85660		9.10588	91.17433			0.00	0	0.00
R2030	On 07/08/2014	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	8.99	Put	1,212.62000		1.21262		894.89000	0.89489	1,212.620		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.00	Put	1,134.90000		1.13490		817.17000	0.81717	1,134.900		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 07/08/2014	Bond Future	9.01	Put	1,057.27000		1.05727		739.54000	0.73954	1,057.270		0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.22872		92.27525		9.18462	92.60718			0.00	0	0.00
R2030	On 06/11/2014	Bond Future	8.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	8.99	Put	1,818.00000		1.81800		1,486.07000	1.48607	1,818.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.00	Put	1,740.79000		1.74079		1,408.86000	1.40886	1,740.790		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2030	On 06/11/2014	Bond Future	9.01	Put	1,663.67000		1.66367		1,331.74000	1.33174	1,663.670		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.21401		95.62340		9.19431	95.79975			0.00	0	5,914.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,377.70000		1.37770		1,554.05000	1.55405	1,377.700		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,464.90000		1.46490		1,641.25000	1.64125	1,464.900		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,551.96000		1.55196		1,728.31000	1.72831	1,551.960		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.30097		92.77655		9.28063	92.95565			0.00	0	3,280.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	2,340.90000		2.34090		2,161.80000	2.16180	2,340.900		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 07/08/2014	Bond Future	9.05	Put	2,249.46000	2.24946	2,070.36000	2.07036	2,249.460		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	2,158.16000	2.15816	1,979.06000	1.97906	2,158.160		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.37675	94.10805	9.35471	94.29942			0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	2,652.18000	2.65218	2,843.55000	2.84355	2,652.180		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Call	2,734.80000	2.73480	2,926.17000	2.92617	2,734.800		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Call	2,817.30000	2.81730	3,008.67000	3.00867	2,817.300		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.15956	102.52666	8.12918	102.64112		6.77	0.00	0	30,006.00
R204	On 08/05/2014	Bond Future	6.04	Call	2.23000	0.00223	3.18000	0.00318	2.230	6.59	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,389.44000	8.38944	8,275.93000	8.27593	8,389.440	6.59	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	2.33000	0.00233	3.32000	0.00332	2.330	6.59	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,347.99000	8.34799	8,234.52000	8.23452	8,347.990	6.59	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	2.44000	0.00244	3.47000	0.00347	2.440	6.59	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	8,306.56000	8.30656	8,193.13000	8.19313	8,306.560	6.59	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.30974	100.00674	8.27720	100.12305		6.59	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	574.24000	0.57424	614.94000	0.61494	574.240	6.44	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,741.48000	3.74148	3,665.87000	3.66587	3,741.480	6.44	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	583.00000	0.58300	624.10000	0.62410	583.000	6.44	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,713.13000	3.71313	3,637.92000	3.63792	3,713.130	6.44	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	591.86000	0.59186	633.35000	0.63335	591.860	6.44	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,684.89000	3.68489	3,610.07000	3.61007	3,684.890	6.44	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	927.99000	0.92799	982.65000	0.98265	927.990	6.51	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	2,842.52000	2.84252	2,780.87000	2.78087	2,842.520	6.51	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.45257	101.56748	8.41467	101.69571		6.33	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	468.23000	0.46823	499.04000	0.49904	468.230	6.15	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	5,568.85000	5.56885	5,471.43000	5.47143	5,568.850	6.15	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	474.04000	0.47404	505.11000	0.50511	474.040	6.15	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	5,538.71000	5.53871	5,441.55000	5.44155	5,538.710	6.15	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	479.90000	0.47990	511.25000	0.51125	479.900	6.15	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	5,508.62000	5.50862	5,411.74000	5.41174	5,508.620	6.15	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,403.62000	1.40362	1,466.68000	1.46668	1,403.620	6.24	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,982.85000	2.98285	2,917.68000	2.91768	2,982.850	6.24	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.31282	95.97083	9.30329	96.06350		0.00	0.00	0	13,552.00
R2048	On 08/05/2014	Bond Future	9.04	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.04	Put	2,719.08000	2.71908	2,626.41000	2.62641	2,719.080	0.00	0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Put	2,616.95000	2.61695	2,524.28000	2.52428	2,616.950	0.00	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	0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Put	2,515.01000	2.51501	2,422.34000	2.42234	2,515.010	0.00	0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.39256	97.26589	9.38272	97.36009		0.00	0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	2,314.01000	2.31401	2,408.21000	2.40821	2,314.010	0.00	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	0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Call	2,405.36000	2.40536	2,499.56000	2.49956	2,405.360	0.00	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	0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	2,496.54000	2.49654	2,590.74000	2.59074	2,496.540	0.00	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	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 06/11/2014	Bond Future		9.46825	94.35801		9.45710	94.46322			0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	2,319.57000	2.31957	2,424.78000	2.42478	2,319.570		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	2,409.55000	2.40955	2,514.76000	2.51476	2,409.550		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	2,499.36000	2.49936	2,604.57000	2.60457	2,499.360		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		8.38563	97.30099		8.34504	97.47596		8.38	0.00	0	19,048.00
R207	On 08/05/2014	Bond Future	6.19	Call	2.37000	0.00237	3.54000	0.00354	2.370		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,059.51000	10.05951	9,885.71000	9.88571	10,059.510		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	2.48000	0.00248	3.69000	0.00369	2.480		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,010.96000	10.01096	9,837.20000	9.83720	10,010.960		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	2.59000	0.00259	3.85000	0.00385	2.590		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,962.43000	9.96243	9,788.72000	9.78872	9,962.430		0.00	0	0.00
R207	On 07/08/2014	Bond Future		8.52492	95.09589		8.48192	95.27362			0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	753.14000	0.75314	815.31000	0.81531	753.140		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,278.33000	4.27833	4,162.77000	4.16277	4,278.330		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	763.88000	0.76388	826.62000	0.82662	763.880		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,245.91000	4.24591	4,130.92000	4.13092	4,245.910		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	774.73000	0.77473	838.05000	0.83805	774.730		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,213.62000	4.21362	4,099.21000	4.09921	4,213.620		0.00	0	0.00
R207	On 06/11/2014	Bond Future		8.65060	96.58027		8.60264	96.77038			0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	694.29000	0.69429	745.31000	0.74531	694.290		0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	6,061.62000	6.06162	5,922.53000	5.92253	6,061.620		0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	702.33000	0.70233	753.77000	0.75377	702.330		0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	6,027.32000	6.02732	5,888.65000	5.88865	6,027.320		0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	710.44000	0.71044	762.29000	0.76229	710.440		0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	5,993.11000	5.99311	5,854.85000	5.85485	5,993.110		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		8.48541	91.87209		8.44498	92.06831		10.21	0.00	0	11,020.00
R208	On 08/05/2014	Bond Future	6.29	Call	3.40000	0.00340	5.00000	0.00500	3.400		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,452.96000	11.45296	11,258.34000	11.25834	11,452.960		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	3.55000	0.00355	5.21000	0.00521	3.550		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,397.10000	11.39710	11,202.54000	11.20254	11,397.100		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	3.70000	0.00370	5.42000	0.00542	3.700		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	11,341.26000	11.34126	11,146.76000	11.14676	11,341.260		0.00	0	0.00
R208	On 07/08/2014	Bond Future		8.60477	93.22833		8.56232	93.42764			0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	932.09000	0.93209	1,005.45000	1.00545	932.090		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	4,853.16000	4.85316	4,727.21000	4.72721	4,853.160		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	4,816.46000	4.81646	4,691.15000	4.69115	4,816.460		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	944.76000	0.94476	1,018.76000	1.01876	944.760		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	957.55000	0.95755	1,032.19000	1.03219	957.550		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	4,779.92000	4.77992	4,655.25000	4.65525	4,779.920		0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Call	1,708.20000	1.70820	1,813.79000	1.81379	1,708.200		0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	3,246.82000	3.24682	3,153.10000	3.15310	3,246.820		0.00	0	630.00
R208	On 06/11/2014	Bond Future		8.71800	91.28381		8.67138	91.49544			0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Call	852.39000	0.85239	912.30000	0.91230	852.390		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.44	Put	6,879.66000	6.87966	6,727.94000	6.72794	6,879.660		0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.45	Call	862.00000	0.86200	922.38000	0.92238	862.000		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
R208	On 06/11/2014	Bond Future	7.45	Put	6,840.24000		6.84024		6,688.99000	6.68899	6,840.240	9.46	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Call	871.70000		0.87170		932.55000	0.93255	871.700	9.46	0.00	0	0.00
R208	On 06/11/2014	Bond Future	7.46	Put	6,800.93000		6.80093		6,650.15000	6.65015	6,800.930	9.46	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Call	2,444.31000		2.44431		2,560.72000	2.56072	2,444.310	9.66	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	3,439.14000		3.43914		3,343.92000	3.34392	3,439.140	9.66	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			9.14795		73.51705		9.12313	73.69987		19.59	0.00	0	25,105.00
R209	On 08/05/2014	Bond Future	7.84	Call	124.93000		0.12493		149.96000	0.14996	124.930	19.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	10,819.94000		10.81994		10,662.15000	10.66215	10,819.940	19.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	128.91000		0.12891		154.54000	0.15454	128.910	19.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	10,733.26000		10.73326		10,576.07000	10.57607	10,733.260	19.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	10,646.84000		10.64684		10,490.24000	10.49024	10,646.840	19.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	133.01000		0.13301		159.23000	0.15923	133.010	19.10	0.00	0	0.00
R209	On 08/05/2014	Bond Future	8.50	Call	735.99000		0.73599		818.79000	0.81879	735.990	19.22	0.00	0	640.00
R209	On 08/05/2014	Bond Future	8.50	Put	5,753.17000		5.75317		5,653.15000	5.65315	5,753.170	19.22	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,933.49000		1.93349		2,070.32000	2.07032	1,933.490	19.46	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Put	3,033.94000		3.03394		2,987.95000	2.98795	3,033.940	19.46	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.50	Put	1,365.58000		1.36558		1,356.73000	1.35673	1,365.580	19.74	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Call	3,883.18000		3.88318		4,057.15000	4.05715	3,883.180	19.74	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Call	4,493.65000		4.49365		4,673.27000	4.67327	4,493.650	19.82	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.63	Put	1,080.94000		1.08094		1,077.74000	1.07774	1,080.940	19.82	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Call	5,085.92000		5.08592		5,269.42000	5.26942	5,085.920	19.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future	9.75	Put	862.89000		0.86289		863.57000	0.86357	862.890	19.89	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	710.26000		0.71026		713.30000	0.71330	710.260	19.95	0.00	0	10,000.00
R209	On 08/05/2014	Bond Future	9.85	Call	5,597.13000		5.59713		5,782.99000	5.78299	5,597.130	19.95	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.22583		74.60240		9.20027	74.78805		19.43	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,160.38000		3.16038		3,283.93000	3.28393	3,160.380	19.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	4,527.25000		4.52725		4,465.15000	4.46515	4,527.250	19.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,192.65000		3.19265		3,316.80000	3.31680	3,192.650	19.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	4,484.94000		4.48494		4,423.44000	4.42344	4,484.940	19.33	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,225.10000		3.22510		3,349.85000	3.34985	3,225.100	19.34	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	4,442.93000		4.44293		4,382.03000	4.38203	4,442.930	19.34	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.29836		72.61909		9.27102	72.81510		19.57	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,664.07000		3.66407		3,781.99000	3.78199	3,664.070	19.44	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	5,923.94000		5.92394		5,845.85000	5.84585	5,923.940	19.44	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,694.83000		3.69483		3,813.26000	3.81326	3,694.830	19.44	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	5,879.70000		5.87970		5,802.12000	5.80212	5,879.700	19.44	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,725.72000		3.72572		3,844.67000	3.84467	3,725.720	19.45	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	5,835.70000		5.83570		5,758.64000	5.75864	5,835.700	19.45	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 08/05/2014	Bond Future			160.23527		160.23527		160.23957	160.23957			0.00	0	719.00
R210	On 08/05/2014	Bond Future	159.99	Call	245.27000		0.24527		249.57000	0.24957	245.270		0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Call	235.27000		0.23527		239.57000	0.23957	235.270		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Put	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	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Call	225.27000		0.22527		229.57000	0.22957	225.270		0.00	0	0.00
R210	On 07/08/2014	Bond Future			162.61984		162.61984		162.62466	162.62466			0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Call	3,629.84000		3.62984		3,634.66000	3.63466	3,629.840		0.00	0	0.00
R210	On 07/08/2014	Bond Future	158.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Call	3,619.84000		3.61984		3,624.66000	3.62466	3,619.840		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Call	3,609.84000		3.60984		3,614.66000	3.61466	3,609.840		0.00	0	0.00
R210	On 07/08/2014	Bond Future	159.01	Put	0.00000		0.00000		0.00000	0.00000	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			127.54617		127.54617		127.55351	127.55351			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	2,443.83000		2.44383		2,436.49000	2.43649	2,443.830		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	2,453.83000		2.45383		2,446.49000	2.44649	2,453.830		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	2,463.83000		2.46383		2,456.49000	2.45649	2,463.830		0.00	0	0.00
R211	On 07/08/2014	Bond Future			127.88652		127.88652		127.89419	127.89419			0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	127.99	Put	103.48000		0.10348		95.81000	0.09581	103.480		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.00	Put	113.48000		0.11348		105.81000	0.10581	113.480		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/08/2014	Bond Future	128.01	Put	123.48000		0.12348		115.81000	0.11581	123.480		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			128.94776		128.94776		128.95159	128.95159			0.00	0	21,797.00
R212	On 08/05/2014	Bond Future	131.99	Put	3,042.24000		3.04224		3,038.41000	3.03841	3,042.240		0.00	0	0.00
R212	On 08/05/2014	Bond Future	131.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 08/05/2014	Bond Future	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	3,052.24000		3.05224		3,048.41000	3.04841	3,052.240		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	3,062.24000		3.06224		3,058.41000	3.05841	3,062.240		0.00	0	0.00
R212	On 07/08/2014	Bond Future			129.15685		129.15685		129.16103	129.16103			0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Call	166.85000		0.16685		171.03000	0.17103	166.850		0.00	0	0.00
R212	On 07/08/2014	Bond Future	128.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Call	156.85000		0.15685		161.03000	0.16103	156.850		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	Call	146.85000		0.14685		151.03000	0.15103	146.850		0.00	0	0.00
R212	On 07/08/2014	Bond Future	129.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		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			9.02593		84.03737		8.98573	84.33818		17.33	0.00	0	21,730.00
R213	On 08/05/2014	Bond Future	7.64	Call	99.62000		0.09962		126.51000	0.12651	99.620		16.87	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,454.42000		11.45442		11,180.50000	11.18050	11,454.420		16.87	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	102.87000		0.10287		130.43000	0.13043	102.870		16.87	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,367.97000		11.36797		11,094.72000	11.09472	11,367.970		16.87	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	106.22000		0.10622		134.45000	0.13445	106.220		16.87	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,281.74000		11.28174		11,009.16000	11.00916	11,281.740		16.87	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/08/2014	Bond Future			9.10914		85.27765		9.06767	85.58306		16.87	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	2,870.71000		2.87071	3,041.90000	3.04190	2,870.710		16.81	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	4,882.49000		4.88249	4,748.27000	4.74827	4,882.490		16.81	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	2,901.72000		2.90172	3,073.91000	3.07391	2,901.720		16.81	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	4,837.49000		4.83749	4,704.27000	4.70427	4,837.490		16.81	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	2,932.93000		2.93293	3,106.12000	3.10612	2,932.930		16.81	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	4,792.78000		4.79278	4,660.56000	4.66056	4,792.780		16.81	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.18807		83.06562		9.14416	83.38419		16.88	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	3,456.98000		3.45698	3,626.09000	3.62609	3,456.980		16.71	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	6,032.35000		6.03235	5,882.89000	5.88289	6,032.350		16.71	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	3,487.32000		3.48732	3,657.27000	3.65727	3,487.320		16.71	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	5,987.08000		5.98708	5,838.46000	5.83846	5,987.080		16.71	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	3,517.81000		3.51781	3,688.60000	3.68860	3,517.810		16.72	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	5,942.05000		5.94205	5,794.27000	5.79427	5,942.050		16.72	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			9.22554		74.38095		9.21088	74.49299		20.51	0.00	0	5,055.00
R214	On 08/05/2014	Bond Future	8.99	Call	1,785.13000		1.78513	1,887.47000	1.88747	1,785.130		20.37	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	3,620.64000		3.62064	3,610.94000	3.61094	3,620.640		20.37	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	1,815.54000		1.81554	1,918.57000	1.91857	1,815.540		20.37	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	3,571.57000		3.57157	3,562.56000	3.56256	3,571.570		20.37	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Call	1,846.28000		1.84628	1,949.98000	1.94998	1,846.280		20.38	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	3,522.96000		3.52296	3,514.62000	3.51462	3,522.960		20.38	0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.30208		75.38553		9.28697	75.49938		19.98	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	4,871.43000		4.87143	4,976.28000	4.97628	4,871.430		20.19	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	3,117.48000		3.11748	3,108.48000	3.10848	3,117.480		20.19	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	4,912.15000		4.91215	5,017.28000	5.01728	4,912.150		20.19	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	3,086.05000		3.08605	3,077.33000	3.07733	3,086.050		20.19	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	4,953.02000		4.95302	5,058.41000	5.05841	4,953.020		20.19	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	3,054.89000		3.05489	3,046.43000	3.04643	3,054.890		20.20	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.37455		73.27412		9.35801	73.39712		20.06	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	5,813.33000		5.81333	5,915.32000	5.91532	5,813.330		20.16	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	3,886.35000		3.88635	3,865.34000	3.86534	3,886.350		20.16	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	5,852.68000		5.85268	5,954.92000	5.95492	5,852.680		20.17	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	3,854.80000		3.85480	3,834.04000	3.83404	3,854.800		20.17	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	5,892.13000		5.89213	5,994.61000	5.99461	5,892.130		20.18	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	3,823.48000		3.82348	3,802.96000	3.80296	3,823.480		20.18	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			21,425.47000		21,425.47000		21,237.75000	21,237.75000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.85480		4.85480		4.84220	4.84220		12.16	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	13.42350		0.01342	12.84100	0.01284	13.423		14.92	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	148.62350		0.14862	160.64100	0.16064	148.624		14.92	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	157.46850		0.15747	169.32880	0.16933	157.469		15.12	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	12.26850		0.01227	11.52880	0.01153	12.268		15.12	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	11.22020		0.01122	10.33970	0.01034	11.220		15.32	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	166.42020		0.16642	178.13970	0.17814	166.420		15.32	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.79220		4.79220		4.78360	4.78360		13.33	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	49.07430		0.04907	44.03420	0.04403	49.074		13.44	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	296.87430		0.29687	300.43420	0.30043	296.874		13.44	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	46.87060		0.04687	42.14870	0.04215	46.871		13.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	304.67060		0.30467		308.54870	0.30855	304.671	13.45	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	44.95950		0.04496		40.33580	0.04034	44.959	13.48	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	312.75950		0.31276		316.73580	0.31674	312.760	13.48	0.00	0	0.00

Total for Derivatives : **1,869,025,134.44** **178,718** **4 299 628.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.99381			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.66000		105.42490		7.66000	105.40301			0.00	0	8,091,950,000.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.28283			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			9.20000		104.49434		9.20000	104.46838			0.00	0	3,537,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.15759			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.25421			0.00	0	200,000,000.00
AB013	On 21/11/2018	Spot Bond			10.06500		95.86917		10.06500	95.84318			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.96000		103.71137		7.96000	103.68901			3,980,000,000.00	500,000	250,400,000.00
AB07	On 07/03/2014	Spot Bond			7.03000		108.77905		7.03000	99.96149			0.00	0	3,030,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.64112			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			9.34500		105.97576		9.34500	105.94902			0.00	0	1,400,000,000.00
ABCP12	On 20/09/2014	Spot Bond			1.56000		136.45788		1.56000	136.43946			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.65000		125.69914		2.65000	257.38909			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	100.16200			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000		0.00000	101.35715			0.00	0	92,000,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.84860			0.00	0	500,000,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.41515			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000		100.00000		0.00000	101.47915			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000		100.00000		0.00000	101.52167			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond			0.00000		100.00000		0.00000	100.99309			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond			8.42000		108.42332		8.42000	102.66170			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond			0.00000		100.00000		0.00000	100.34444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL11A		On 29/09/2014	Spot Bond		8.28000	104.79416		8.28000	104.77068		0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.82885		0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.27889		0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.03773		0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.90198		0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.14534		0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.32184		0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.55220		0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.05778		0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.69460		0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond		6.01000	137.75979		6.01000	132.62375		0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond		3.35000	124.16622		3.35000	124.14340		0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond		4.31000	114.41643		4.31000	114.39249		0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond		5.16000	98.32975		5.16000	98.30687		0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond		6.31000	100.12133		6.31000	100.09493		0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond		11.74500	109.72036		11.74500	109.68577		0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55950		0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.58438		0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.69897		0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.78571		0.00	0	0.00
ABLSI1		On 29/06/2019	Spot Bond		4.81000	108.07080		4.81000	108.04675		0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond		100.00000	43.97615		100.00000	43.86726		0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond		2.39000	162.41956		2.39000	162.39401		0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond		2.76000	156.02152		2.76000	155.99540		0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond		2.42000	163.36736		2.42000	163.34153		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond		2.13000	169.85052		2.13000	169.82501			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.74125	72.11279		8.74125	72.09623			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.74125	72.11279		8.74125	72.09623			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.01000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.36538			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.17000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.99000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.37000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.97000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.31000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.97422			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.86036			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.93000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.82000	102.48528		7.82000	102.46368			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	85.04000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.92000			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
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16299			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.95000	107.49597		7.95000	107.47283			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.87778			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	82.41000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	82.51000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.95000	91.38231		2.95000	99.24404			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.81000	98.69387		2.81000	147.25372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond		2.73000	111.77848		2.73000	193.81003			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	81.08000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		10.07500	86.58924		10.07500	86.56611			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	90.71000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.30000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.67490			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	86.87000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	95.32500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	108.76000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		10.00000	105.69771		10.00000	105.66939			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	106.88000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.94500	106.10117		9.94500	106.07289			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.52500	88.85996		9.52500	88.83726			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.74000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	96.57000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		10.04000	105.40570		10.04000	105.37734			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	86.74000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.88192			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.68582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	9.04500	107.40215	9.04500	107.37591				8,140,500,000.00	900,000	31,400,000.00
ABS5	On 01/05/2015	Spot Bond	7.61000	103.59862	7.61000	103.57724				0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.57000	95.79006	9.57000	95.76546				11,484,000,000.00	1,200,000	230,200,000.00
ABS7	On 11/09/2026	Spot Bond	10.20000	94.50242	10.20000	90.08370				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.31000	106.33842	8.31000	106.31451				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.26000	131.45857	2.26000	128.91070				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.46000	206.19733	2.46000	261.21042				0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.50000	121.61693	1.50000	124.31287				0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.46000	120.74575	2.46000	123.15153				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	46.87104	100.00000	46.75497				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.11000	101.55855	12.11000	101.52557				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.34407				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.71872	100.00000	2.71199				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.35282				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.47653				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	16.20485	100.00000	16.16472				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.33533				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	61.68057	11.00000	61.66294				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	16.20485	100.00000	16.16472				140,000,000,000,000.00	1,400,000,000	700,000,000.00
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	101.58611				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.75597				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.51037				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.56154			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.58406			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.75832			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.75832			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.76268			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.46945			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.76268			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.75396			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	87.77796			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.44070			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.30367			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.53088			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.58183			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.60226			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.56133			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.46945			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	10.02500	102.00176	10.02500	101.97018			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.34672			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.69134			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.38488			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	81.34508			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	164.15986			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	164.23912			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.51030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.29367		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.29367		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.13882		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.45910		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.44682		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.54126		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.03939		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.53957		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.74878		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.40138		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.52058		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.72062		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.35101		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.51646		0.00		0	0.00	
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.26884		0.00		0	0.00	
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.24629		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.48390		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.32009		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.28525		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.35288		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.47981		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.40811		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.32624		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.34878		0.00		0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000	104.71020	10.23000	104.68134		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.37113			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.33649			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.87914			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	113.21509			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.26943			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	10.14000	100.65042	10.14000	100.62308			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47359			0.00	0	200,000,000.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.72431	1.75000	110.80216			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.34674			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.35063			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.44922			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.50028			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.39816			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.49007			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.20864			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.68337			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.54084			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.51050			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.81847			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.49007			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.43768			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.52455			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.55116			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.33631			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.36705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.55738			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.54724			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66359			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.45944			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64727			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.21125			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66359			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	91.51875			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.58195			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.58195			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	120.05612			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	120.90772			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.35730			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.34299			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.23876			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.38182			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.38795			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.44922			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.35934			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.35730			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.49189			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.51861			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.71896			0.00	0	0.00
ADCP05		On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.13052			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.13205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000		8.94153	100.00000	8.91914				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.22759				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.25150				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.26738				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.75616				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.84586				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.96533				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.72553				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.68000		98.49235	8.68000	98.46936				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.97487				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	101.15718				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.12000		101.93360	9.12000	97.62904				912,000,000.00	100,000	210,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.64000		116.26704	9.64000	116.23697				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		64.80609	100.00000	64.64562				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	8.01000		110.53003	8.01000	105.08076				0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		61.65472	100.00000	61.50205				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.51809	100.00000	15.48356				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.06000		152.35598	3.06000	152.32925				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.89839				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	99.96481				0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000	0.00000	102.36052				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.79795				0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.27337				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.13357			0.00	210,000,000	210,000,000.00
ASN007	On 20/12/2016	Spot Bond		100.00000	8.72873		100.00000	8.62983			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		100.00000	3.12500		100.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.87574			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.25512			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50302			0.00	0	20,000,000,000.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.17699			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.61000	104.87564		9.61000	104.84860			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.23607			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.76378			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.01356			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	99.99964			0.00	750,000,000	750,000,000.00
BAW19	On 05/12/2020	Spot Bond		10.10000	99.76335		10.10000	99.73635			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.91000	110.41941		7.91000	110.39589			3,164,000,000.00	400,000	800,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.29575			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.16922			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		8.26000	103.96462		8.26000	103.94150			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.49500	105.54062		9.49500	105.51372			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.76290	103.68414		11.76290	102.99210			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.62809	101.85483		11.62809	101.89108			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.67695	101.73788		11.67695	101.82155			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.71552			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.72581	101.52535		11.72581	101.66224			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.60595	99.77275		12.60595	99.57453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.75909				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.75909				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.75917				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	12.01290		100.15608	12.01290	100.90363				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.91950		102.44285	11.91950	101.59011				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.62809		101.85483	11.62809	101.89108				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.86429		101.46781	11.86429	101.63707				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	11.05347	94.68928		11.05347	100.97762				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.66330				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.65043				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.65043				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.55528				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	11.09815		100.37800	11.09815	100.91144				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.27000	99.01337		12.27000	98.78270				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.36770				0.00	0	40,000,000.00
BAYA26	On 30/09/2017	Spot Bond	12.19500	65.12966		12.19500	96.17336				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	101.49788				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	86.59045		9.28000	101.64431				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.62449				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	12.01000	64.04486		12.01000	95.99259				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.57258				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.61584				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.61584				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.55182			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.16529			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.62815			0.00	0	100,000,000.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.02704			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	101.62815			0.00	0	100,000,000.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.96139			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.76290	104.17535		14.76290	103.50172			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		16.02208	101.38574		16.02208	101.18993			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.90620	100.91462		14.90620	101.51831			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.17669			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.17669			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.17669			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.26275			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.16123			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	14.14224		100.00000	14.11541			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.95836		100.00000	21.90398			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.98458		100.00000	19.93509			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.33615		100.00000	12.30561			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.35851		100.00000	12.32757			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.91500		100.00000	14.87806			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.92359		100.00000	12.89159			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	95.35061		100.00000	95.11576			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.69248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.78708			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.83128			0.00	0	0.00
BCP78U	On 06/03/2014	Spot Bond	100.00000		50.00000		100.00000	99.72678			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000		88.16425		100.00000	87.95181			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000		83.14351		100.00000	82.95455			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.36000		103.05979		2.36000	169.58627			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.56000		96.00021		8.56000	137.14936			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.56000		90.06274		8.56000	137.52418			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.94500		96.54284		8.94500	96.51964			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.55313			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	99.95987			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.38642			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		85.28037		100.00000	85.08159			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.70000		97.82863		8.70000	97.80562			0.00	0	300,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.58650			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.73192			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.74945			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.80786			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.86623			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.02918			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		14.96884		100.00000	14.93177			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.64340			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.67561			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.68941			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.69401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.74918			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.82266			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	9.36865		100.00000	9.34545			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	9.36865		100.00000	9.34545			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.35145			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.46876			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.50076			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		9.04500	103.54064		9.04500	103.51534			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.59672			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.76719			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	6.72030		100.00000	6.70366			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	6.72030		100.00000	6.70366			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.73000	102.21154		6.73000	102.19322			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.75834			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.35167			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	97.32471			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond		0.00000	100.00000		0.00000	98.93033			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.20566			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.23950			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.20265			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.21320			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.23237			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.31172			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.44450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR11U	On 19/06/2015	Spot Bond	100.00000		45.59848	100.00000	45.48430				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		15.19334	100.00000	15.15572				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	100.28742				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	8.08000		107.51511	8.08000	107.49158				808,000,000.00	100,000	100,000.00
CBL08	On 02/11/2016	Spot Bond	10.14500		113.80715	10.14500	113.77605				4,058,000,000.00	400,000	20,800,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.92203				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.80331				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.79500		104.84532	9.79500	104.81763				10,774,500,000.00	1,100,000	650,100,000.00
CBL12	On 06/09/2018	Spot Bond	11.92000		97.95594	11.92000	97.92461				0.00	0	800,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.83635				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.17000		98.78573	12.17000	98.75349				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.50311				0.00	0	5,500,000.00
CBL16	On 18/05/2017	Spot Bond	10.03500		101.19292	10.03500	101.16555				13,045,500,000.00	1,300,000	48,200,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	100.24992				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.61000		94.33178	12.61000	94.29991				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.61677				0.00	0	100,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	102.06597				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.53362				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.85000		92.42064	10.85000	92.39367				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.39000		115.28440	10.39000	115.25232				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.24000		111.25686	10.24000	111.22634				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.58000		115.91082	9.58000	110.31527				0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.85569				0.00	0	170,000,000.00
CGR11	On 28/03/2016	Spot Bond	12.39500		104.66222	12.39500	104.62745				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.45426				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.78381			0.00	0	300,000,000.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.56975			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.45866			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.68490			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.97624			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.03739			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.46402			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.45915			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.48486			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.87929			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.43032			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	92.26027		100.00000	92.04113			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	92.26027		100.00000	92.04113			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	92.26027		100.00000	92.04113			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.51040			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	92.26027		100.00000	92.04113			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.61834			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.69328			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.75898		10.11000	101.73126			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.69328			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04825			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	114.52274		2.76000	114.50352			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	106.55118			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	111.54347		3.14000	114.35176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN194		On 31/08/2016	Spot Bond	8.25000	100.13190		8.25000	100.10990			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	99.69328			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.69328			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	119.41146		3.10000	113.97279			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	119.42741		2.40000	113.99018			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.19369			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.26802			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.86594			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	9.01000	102.14067		9.01000	102.11593			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.89196			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.87808			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.78592			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.79788			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	9.06000	102.28572		9.06000	102.26082			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	9.06000	102.28572		9.06000	102.26082			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	105.00853			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	105.98220			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	9.11000	101.02128		9.11000	100.99656			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.55134			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.72737			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.78886			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.78886			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	100.46022		100.17539	99.94421			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.66931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.37515			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.57504			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.17555			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.18685			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.25275		9.35000	100.22745			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.25275		9.35000	100.22745			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.15618			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.15661			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.49475			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.28799			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.83659			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.28247			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.19635			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.19635			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.19635			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.19635			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.19635			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.22976			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.28524			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.28524			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.28524			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.28524			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.28524			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.29452			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.94000	103.14940		9.94000	103.12176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.28060			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.31055			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.31055			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.67699			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.78680			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.26645			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42881			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41859			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43878			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.17920			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.18859			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43468			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.66018			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.96080			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.28678			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.19074			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.37774			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61257			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61257			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61257			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.61257			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.47558			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.02585			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.77725			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.49849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.88285			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38462			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47995			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26204			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.66803			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40666			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40666			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40420			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	125.88449			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	103.21632			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.57439			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	125.28505			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.05886			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	122.44654			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	122.78494			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.37467			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.43008			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.35500	93.05762		11.35500	93.02924			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.87500	94.76364		11.87500	94.73345			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33378			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.68807			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.41999			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.72254			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.75639			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.43021		8.80500	103.02008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.45944			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.60849			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	119.33696			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.53499			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.56562			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.68399			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.58195			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.27505			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.27505			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.27505			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.75610			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.20806			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.67233			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33378			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	108.47699			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	108.55070			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.24727			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.65576			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.98377			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.34260			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.27255			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.83773			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.36706			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.62686			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.64804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.46456			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.23746			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29856			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.60948			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.23349			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.23349			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.09921			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.61146			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.25117			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.24292			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.62589			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.61989			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.60355			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	102.38451		10.55000	100.80808			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.53500	102.47691		10.53500	103.29715			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.60433			0.00	0	2,000,000,000.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.70047			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.67500	104.54982		12.67500	105.47049			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.57372			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.70500	100.79656		12.70500	100.68897			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		11.13500	100.42625		11.13500	100.32554			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.23470			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		100.00000	0.06366		100.00000	0.06338			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	37.80489		7.01000	38.41597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	143.39178			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		8.94500	96.54284		8.94500	129.99134			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.56000	31.29269		8.56000	137.14936			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.56000	31.69664		8.56000	137.52418			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	88.62749			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	88.53025			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.07268			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.07268			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.57178			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.45716			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47973			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.49007			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.72254			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.33891			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.16065			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.56000	110.78892		9.56000	108.27273			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.49500	100.52535		9.49500	100.49973			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.76000	111.34700		10.76000	111.31494			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.91000	105.59811		8.91000	105.57282			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		10.35000	106.98640		10.35000	106.95657			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.66500	94.93607		10.66500	94.90897			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.29000	96.69976		11.29000	96.67059			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.29000	89.51243		11.29000	89.48542			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.02192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.02380			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.03759			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.58504			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.54816			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	102.12486			0.00	600,000,000	3,600,000,000.00
CPV01	On 30/06/2029	Spot Bond	11.67000		97.20816		11.67000	98.15748			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.41290		100.00000	10.38711			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.61927			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.77000		97.24693		8.77000	97.22388			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.12815			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	100.00000		77.10986		100.00000	76.89918		2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.90652			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.50482			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.47024			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.97970			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.59082			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.67372			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.79000		118.08747		7.79000	118.06267			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.06500		102.42713		9.06500	102.40204			29,008,000,000.00	3,200,000	3,390,500,000.00
DV23	On 27/02/2023	Spot Bond	9.41500		103.68299		9.41500	103.65664			6,590,500,000.00	700,000	4,420,100,000.00
DV24	On 18/02/2024	Spot Bond	9.52500		101.46561		9.52500	101.43953			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.87000		102.21533		9.87000	102.18814			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.91753			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.91980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.24960			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.65500		124.66519		8.65500	124.63601			0.00	0	1,826,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.93839			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		104.36485		0.10000	131.64398			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.24000		115.54341		2.24000	115.52568			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.25000		103.02182		2.25000	103.00597			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.35000		101.76391		2.35000	101.74797			0.00	0	22,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	10.25000		102.48688		10.25000	102.45857			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.10000		108.27134		10.10000	102.89062			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.34000		101.56118		10.34000	101.53289			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.72000		91.46963		10.72000	95.66266			1,072,000,000,000.00	100,000,000	100,000,000.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.27247			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.86626			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.46036			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.24136			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.22586			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		97.29730		100.00000	96.77419			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000		98.38275		100.00000	103.56090			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000		92.39849		100.00000	92.17147			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		83.90805		100.00000	83.71560			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.88224		3.00000	128.85977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond		11.97000	103.37300		11.97000	103.33982			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	105.72183			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.74444			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.12745			0.00	1,400,000,000	1,400,000,000.00
EQS07	On 09/04/2018	Spot Bond		10.53000	84.00995		10.53000	97.36710			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.11518			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.10332			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.35827			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.33021			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.32059			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.36474			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.35244			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.30642			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.31515			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.29717			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.30995			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.29461			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.30527			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		7.44000	100.55278		7.44000	100.53271			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		8.32500	106.63739		8.32500	106.61350			339,267,060,000.00	40,752,800	6,831,700,000.00
ES23	On 25/01/2023	Spot Bond		8.95000	107.43108		8.95000	107.40509			0.00	0	1,279,700,000.00
ES26	On 02/04/2026	Spot Bond		9.15000	93.94752		9.15000	93.92442			38,430,000,000.00	4,200,000	5,877,800,000.00
ES33	On 15/09/2033	Spot Bond		9.75500	80.30162		9.73000	80.46392			53,652,500,000.00	5,500,000	47,129,200,000.00
ES42	On 25/04/2042	Spot Bond		9.92500	89.64472		9.92500	89.62087			0.00	0	8,365,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.17980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.81767			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.24809			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01168			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.77208			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.87004			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.10443		100.00000	11.07662			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.80653		100.00000	10.77947			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.41693			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.48074			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.60833			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.73587			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.21000	105.17848		7.21000	100.66669			0.00	0	1,662,100,000.00
FRB05	On 21/12/2018	Spot Bond		10.01000	96.08595		10.01000	96.06017			0.00	0	10,000,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.91733			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.91725			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.67402			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.90117			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.81000	103.11158		11.81000	103.07909			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.12302			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.56000	121.48951		2.56000	122.28467			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.49000	127.26790		2.49000	260.60251			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.66000	96.02775		2.66000	102.05992			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.79000	98.92201		2.79000	147.59419			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.62000	113.57715		2.62000	196.92928			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		8.22000	113.83276		8.22000	107.07244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond		7.97400	59.63882		7.97400	58.94853			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.48600	38.10358		9.48600	37.19597			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.72000	36.84243		9.72000	35.91635			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.33903			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.27768			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.71241			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.53484			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.27000			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.27000			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.05303			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.26543			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.77657			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.05062			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.51045			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67833			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.98957			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.31077		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.31077		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.01866			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.66359			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.57583			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.81668			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63297			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.24969		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	101.74929			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	102.20379			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.13251			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	14.23073		100.09221	14.19546			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.46353			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.00772			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.76809			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.00143			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.24837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.98541			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63729			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	101.65779			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.49607			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.54112			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.08158			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.39268			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.37527			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.51050			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.52206		13.22500	55.50200			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.41246			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.41450			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.16540			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.48803			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.90500	87.56130		3.90500	90.57150			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.56154			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.56154			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.25897			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33378			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.73195			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.77119			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.45944			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.42063			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.66828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.69828			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.45966			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.66111			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.76201			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.97970			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.52478			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.16399			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.34541			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.32714			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.85607			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.66150			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.85072			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.64338			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.63322			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.89473			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.37741			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.66822			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.80000	114.60358		3.80000	112.09292			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.66593			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.68435			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.78000	105.30055		3.78000	112.24943			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.84000	99.01581		1.84000	121.47928			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.80000	102.55168		3.80000	112.09292			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.82000	101.66715		2.82000	119.82082			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.89000	102.57565		2.89000	125.02544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.76774			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.77637			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.26791			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.31051			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.42847			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.65369			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	105.48672			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.95650			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.87877			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.58807			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.09749			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.58603			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	104.31926			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	95.58957			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	91.44189			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	10.04947	100.00000	10.02458			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	13.58553	100.00000	13.55262			0.00	0	0.00
FRJ15		On 14/03/2015	Spot Bond	4.96000	142.78281	4.96000	142.75034			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.58293			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.55196			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.89649			0.00	0	0.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.02916			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.72506			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	102.21028			0.00	0	3,100,000.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.25512			0.00	0	3,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS100	On 15/01/2024	Spot Bond		0.00000	100.00000		0.00000	84.07379			0.00	0	10,000,000,000.00
FRS101	On 31/01/2038	Spot Bond		2.92000	89.25625		2.92000	116.18341			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.70016			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.20273		10.38000	101.17392			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	101.20273		10.38000	101.17392			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.67324			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.46022			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.79245			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		3.06000	86.39475		3.06000	93.99262			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.93000	188.03759		2.93000	188.29386			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.25000	108.63011		2.25000	108.61191			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		3.00000	122.34835		3.00000	250.52545			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.50000	127.16916		2.50000	260.40027			0.00	0	1,800,000,000.00
FRS43	On 07/12/2023	Spot Bond		3.22000	120.29756		3.22000	246.32472			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.93000	98.99467		2.93000	119.13710			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.63809			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.46000	123.17117		2.46000	119.38597			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.82555			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.06057			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.59615			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.90000	92.79043		2.90000	92.77451			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.04304		104.97509	14.00752			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	22.28454		101.07593	22.22883			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	13.54037		100.44759	13.50670			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.32182			0.00	0	0.00

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		20.49366		100.76967	20.44256			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	2.45000		103.98018		2.45000	103.96365			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	100.89274			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.62000		94.33836		2.62000	102.45532			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.34611			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.65000		94.06524		2.65000	102.15861			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.03548			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.70000		125.21371		2.70000	324.85215			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.00222			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.48924			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.46141			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.43952			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.12218			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.09381			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.31551			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.03476			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.54000		101.01031		6.54000	100.99277			0.00	0	120,000,000.00
FRX15	On 14/03/2015	Spot Bond	7.11000		105.76808		7.11000	105.74768			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	8.18000		103.39405		8.18000	103.37116			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.58500		103.78054		8.58500	103.75644			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.74000		110.07184		8.74000	110.04597			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.15500		102.05972		9.15500	102.03448			11,901,500,000.00	1,300,000	990,200,000.00
FRX20	On 01/10/2020	Spot Bond	9.35000		100.84062		9.35000	100.81530			0.00	0	0.00

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	9.92500	87.38816		9.92500	87.36515			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	10.03000	107.18206		10.03000	107.15324			0.00	0	900,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.35000	97.15137		10.35000	98.07210			0.00	0	10,507,800,000.00
FRX31	On 21/02/2031	Spot Bond	10.70000	91.03161		10.70000	91.00540			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.57500	79.76259		10.57500	79.74001			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.13969			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.20315			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.25441			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.27490			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.32608			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.40800			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.46943			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.73553			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.21597			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.22759			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.23800			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.24049			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.24747			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.25797			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.26671			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.30514			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.30936			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.99204			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.84500	102.84444		9.84500	102.81728			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	100.50534			0.00	0	0.00
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.80678			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.18464			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	100.57286			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.58781			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.61668			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.65248			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.70215			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	99.90585			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.12534			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.85043			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.79607			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.99634			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.88760			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.24926			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	101.07054			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.15709			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.40449			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.78952			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.73699			0.00	0	200,000,000.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.84973			0.00	0	0.00

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	100.58916			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.59645			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.59890			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.48756			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	100.77411			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.57802	101.28254		8.57802	96.14584			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	100.81598			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.93031	101.32397		8.93031	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	100.86978			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		9.38002	101.38063		9.38002	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	100.93549			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	100.85854			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.97706			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.01688			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.33652			0.00	0	0.00

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	95.62755		9.89000	100.42757			3,956,000,000.00	400,000	800,000.00
HWAY20	On 31/07/2020	Spot Bond		8.79500	105.50211		8.79500	105.47703			14,951,500,000.00	1,700,000	3,088,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.27000	129.46377		2.27000	265.10052			0.00	0	10,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.25000	132.23491		2.25000	265.51405			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.71000	96.79906		9.71000	96.77371			4,855,000,000.00	500,000	5,795,800,000.00
HWAY35	On 31/07/2035	Spot Bond		9.63000	97.43324		9.63000	97.40793			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	38.97843		100.00000	38.88191			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	10.11713		100.00000	10.09207			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	62.10156		100.00000	61.94777			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	29.53584		100.00000	29.46270			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	16.37254		100.00000	16.33199			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	8.89681		100.00000	8.87453			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.01000	108.71920		2.01000	108.70319			292,149,275,784,000.00	45,347,898,400	75,842,949,200.00
I2038	On 31/01/2038	Spot Bond		2.30000	107.85592		2.30000	107.83917			52,802,800,160,000.00	22,957,739,200	70,743,869,600.00
I2046	On 31/03/2046	Spot Bond		2.33000	107.39665		2.33000	107.37993			568,766,513,068,000.00	44,105,799,600	83,686,899,800.00
I2050	On 31/12/2050	Spot Bond		2.35000	113.00374		2.35000	112.98605			134,786,551,590,000.00	57,355,979,400	34,660,989,700.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.95000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		8.11000	107.14449		8.11000	101.95391			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.69644			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.55668			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.80647			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		8.17500	108.53123		8.17500	99.77652			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.61000	106.15406		8.61000	101.38541			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		9.19500	107.36622		9.19500	102.35694			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		8.10500	107.36334		8.10500	103.15343			0.00	0	0.00

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	100.69100			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.27947			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.81000	113.06616		4.81000	113.04118			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	8.43000	100.01033		8.43000	99.98751			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.55172			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.58416			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.66000	101.36594		1.66000	123.75776			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.53000	101.82445		2.53000	122.54400			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.58640			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.72621			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.86500	103.38446		8.86500	103.35983			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.32882			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51586			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.29933			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	9.44000	96.17456		9.44000	96.15019			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.88500	89.46912		9.88500	89.44528			5,931,000,000.00	600,000	41,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.66865			0.00	0	6,900,000.00
IBL49		On 02/04/2018	Spot Bond	8.94500	97.71551		8.94500	97.69203			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.93500	96.92121		9.93500	96.87153			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.60285			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.62078			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	8.37000	98.27381		8.37000	98.25155			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	9.22000	96.80180		9.22000	96.77770			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.68769			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.36256			0.00	0	0.00

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	8.51500	100.49797		8.51500	100.47482			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	9.18000	100.54106		9.18000	100.51614			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.16500	101.02621		10.16500	100.99854			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00344		100.00000	0.00343			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.65082			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.68515			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.50000	97.46375		9.50000	97.43890			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.88993		5.00000	101.87611			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.88993		5.00000	101.87611			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.46491		5.00000	100.45121			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.88993		5.00000	101.87611			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	99.91251		4.00000	99.90158			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.25821			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.17498			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.50336			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	86.34574		100.00000	85.73767			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	111.46487		9.20000	111.43733			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.29170			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.29170			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.35832			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.93973		100.00000	8.91760			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.63015			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.49703			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.37231			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	10.11000	103.07288		10.11000	98.60691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.12380			0.00	0	0.00
IN05Q		On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.74103			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.30644			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.90090			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	5.75135	100.00000	5.73695				0.00	0	0.00
IN238U		On 13/03/2014	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
IN240U		On 10/04/2014	Spot Bond	100.00000	91.25000	100.00000	91.02244				0.00	0	0.00
IN423U		On 03/06/2014	Spot Bond	100.00000	82.26183	100.00000	100.00000				0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.80000	94.51796	5.80000	94.51796				0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.80000	99.92061	5.80000	99.82551				0.00	0	0.00
INA412		On 18/03/2014	Spot Bond	100.00000	96.81698	100.00000	100.00000				0.00	0	0.00
INA414		On 01/04/2014	Spot Bond	5.80000	99.58855	5.80000	99.49408				0.00	0	0.00
INA415		On 08/04/2014	Spot Bond	5.90000	99.46941	5.90000	99.37354				0.00	0	0.00
INA416		On 15/04/2014	Spot Bond	5.90000	99.35758	5.90000	99.26193				0.00	0	0.00
INA417		On 22/04/2014	Spot Bond	5.90000	99.24600	5.90000	99.15056				0.00	0	0.00
INA418		On 29/04/2014	Spot Bond	5.90000	99.13468	5.90000	99.03945				0.00	0	0.00
INA419		On 06/05/2014	Spot Bond	6.00000	99.00722	6.00000	98.91063				0.00	0	0.00
INA420		On 12/05/2014	Spot Bond	6.00000	98.91063	6.00000	98.79818				0.00	0	0.00
INA421		On 20/05/2014	Spot Bond	6.00000	98.78214	6.00000	98.68599				0.00	0	0.00
INA422		On 27/05/2014	Spot Bond	6.00000	98.66998	6.00000	98.57405				0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.45432				0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.76290	102.72740	11.76290	102.41948				0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.76290	100.60463	11.76290	101.15469				0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.52229				0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.86610				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.48927			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.74321		6.50000	102.72516			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.61257			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.09686			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	97.40822			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.38958			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.75344			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.81107			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.39111			0.00	0	0.00
ING225		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.14026			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.47242			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.01981			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.63836			0.00	0	0.00
ING234		On 28/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.55466			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.15290			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.18913			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.91822			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.69318			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.48950			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.37091			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.25710			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.25405			0.00	0	0.00
ING245		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.08240			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.55528			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR03	On 09/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.98271			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000		91.47870		100.00000	91.25000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.88125			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.90199			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.91587			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	9.12000		102.61650		9.12000	102.59136			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.73000		108.51145		7.73000	103.99144			0.00	0	110,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.62036			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.34500		105.57597		9.34500	105.54933			11,214,000,000.00	1,200,000	44,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.03250			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.99172			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.17026			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.55219			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.29000		103.61554		9.29000	103.58970			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.54855			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	99.97766			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.62000		94.32111		3.62000	113.51049			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.97000		96.04877		3.97000	128.99675			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.27865			0.00	0	1,000,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.03782			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.02448			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.84976			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.40400			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.01000		88.91304		4.01000	89.67134			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.01000		88.83891		4.01000	96.50005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	99.86410			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.44956			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.91651			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		12.51000	108.61195		12.51000	108.57555			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.85292			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.97000	129.02256		3.97000	128.99675			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond		100.00000	85.13811		100.00000	84.54687			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01202			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.71550			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.27157			0.00	0	0.00
IVA410	On 06/03/2014	Spot Bond		5.80000	94.51796		5.80000	99.90475			0.00	0	0.00
IVA411	On 13/03/2014	Spot Bond		5.80000	99.88889		5.80000	99.79385			0.00	0	0.00
IVA414	On 03/04/2014	Spot Bond		5.80000	99.55704		5.80000	99.46263			0.00	0	0.00
IVA415	On 10/04/2014	Spot Bond		5.90000	99.43743		5.90000	99.34162			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond		5.90000	99.32567		5.90000	99.23008			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond		5.90000	99.21417		5.90000	99.11879			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond		6.00000	98.97500		6.00000	98.87847			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond		6.00000	98.86241		6.00000	98.76610			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.44320			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.58637			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.62829			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.09243			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.98088			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.77837			0.00	0	0.00

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	100.50030			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.49227			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.39441			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.49794			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.23706			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.19009			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.01974			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.90209			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.90903			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.92291			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.86044			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.76813			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.58632			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.40744			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.30798			0.00	0	0.00
IVC025		On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.12494			0.00	0	0.00
IVC026		On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.12362			0.00	0	0.00
IVF57U		On 12/02/2015	Spot Bond	100.00000	57.24909		100.00000	57.10574			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	98.11828		100.00000	97.85522			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.70617			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	60.39730		100.00000	60.24774			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.06914			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	21.66633		100.00000	21.61207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.92756			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	53.83286		100.00000	53.69806			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	55.04354		100.00000	54.90570			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	59.30155		100.00000	59.15471			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	57.27476		100.00000	57.16609			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	58.71150		100.00000	58.56448			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	54.37291		100.00000	54.19744			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.11081			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.73930			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.94000	140.21878		8.94000	140.18492			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.56543			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.34607			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.09778			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		100.00000	8.58993		100.00000	100.00000			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.65917			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		9.44500	95.32151		9.44500	95.29720			27,390,500,000.00	2,900,000	107,200,000.00
LGL03	On 03/04/2018	Spot Bond		9.59500	68.24357		9.59500	96.72525			19,190,000,000,000.00	2,000,000,000	1,000,000,000.00
LGL04	On 14/08/2020	Spot Bond		10.03500	96.43838		10.03500	96.41230			6,021,000,000.00	600,000	41,800,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.77428			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.11000	101.76055		11.11000	101.73033			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.75283			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.25697			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.27423			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.29490			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.55626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.80278			0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.97089			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.59120			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.28497			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.87935			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000		91.02244	100.00000		90.79602			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		58.75879	100.00000		58.64732			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		53.83286	100.00000		53.69806			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.08537			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		63.04443	100.00000		62.88656			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000		90.34653	100.00000		90.12346			0.00	0	0.00
MAQ14U	On 17/03/2014	Spot Bond	100.00000		97.07447	100.00000		96.81698			0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000		93.11224	100.00000		92.87532			0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000		91.93955	100.00000		91.70854		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
MAQ17U	On 29/04/2014	Spot Bond	100.00000		87.11217	100.00000		86.90476			0.00	0	40,000,000,000.00
MBC022	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.37860			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.02987			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.21719			0.00	0	2,900,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.15356			0.00	4,000,000,000	2,000,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.78524			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.44526			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.16069			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.98671			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.42061			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.92086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.23224			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.36887			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.39802			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	94.06031		100.00000	93.82634			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	64.33203		100.00000	64.12673			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	57.55634		100.00000	57.41222			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	16.12469		100.00000	16.08476			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	39.36693		100.00000	39.26944			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.36000	102.18467		9.36000	102.15900			3,744,000,000.00	400,000	150,100,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.83776			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.84968			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.35339			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.54505			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.56521			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.66604			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.92437			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.97750			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.68000	103.37013		8.68000	103.34600			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.43000	101.18121		9.43000	101.15546			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		10.17500	100.75526		10.17500	100.72764			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		7.04500	103.67890		7.04500	103.65918			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.26463			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.31585			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		10.23500	102.22245		10.23500	102.19375			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		8.11000	104.58367		8.11000	100.32002			4,866,000,000.00	600,000	4,760,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.02266			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		9.60500	100.05576		9.60500	100.02997			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	10.63146		100.00000	10.60513			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.01854			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		9.30500	99.96678		9.30500	99.94180			5,583,000,000.00	600,000	130,100,000.00
MTN02	On 13/07/2014	Spot Bond		6.53000	102.72427		6.53000	102.70631			1,959,000,000.00	300,000	5,000,300,000.00
MTN03	On 13/07/2015	Spot Bond		8.21000	102.77349		8.21000	102.75066			0.00	0	430,000,000.00
MTN04	On 13/07/2017	Spot Bond		9.24500	103.93649		9.24500	103.91054			9,245,000,000.00	1,000,000	40,100,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.19161		100.89771	6.17598			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.27445		100.61875	6.25866			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	100.35174			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.35736			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.36246			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.36485			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.39589			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.43181			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.39722		100.00000	0.39622			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.39722		100.00000	0.39622			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.51500	95.10122		9.51500	95.07681			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		8.06000	98.29688		8.06000	98.27543			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.74449			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.75500	98.33797		9.75500	98.31209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.93303			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.33124			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.67396			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.45712			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.34675			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.55348			0.00	0	300,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.19368			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.81000	108.87616		7.81000	108.85312			781,000,000.00	100,000	710,100,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.85973			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.26000	114.62976		9.26000	108.91179			9,260,000,000.00	1,000,000	34,100,000.00
NBK4		On 28/10/2024	Spot Bond	11.11500	32.55949		11.11500	32.55009			0.00	0	800,000,000.00
NBK6A		On 19/04/2015	Spot Bond	8.21000	105.19608		8.21000	105.17283			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.78605			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.83370			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	7.96500	107.96592		7.96500	103.76477			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.22930			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	8.56000	105.70553		8.56000	105.68106			9,416,000,000.00	1,100,000	59,000,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.25721			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44		On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45		On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.16739			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.28886			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.09640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.92777			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.03897			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.26591			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.03668			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	100.63894			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.70425			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.60052			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.00605			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	84.44613			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.40635			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.37353			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.46679			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.33313			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.38240			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.30047			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.01969			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.25026			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.24081			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.23979			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.62161			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.58692			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.28500	104.71752		10.28500	105.52573			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.47898			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.32000	103.25213		10.32000	103.95326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.29345			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		100.00000	8.53205		100.00000	10.21392			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		9.06000	107.01456		9.06000	106.98836			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	103.11805			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.11058			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.86964			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.69500	112.50830		12.69500	112.47006			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.31731			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.38428			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.02362			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.51000	160.27349		2.51000	160.24774			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		9.28500	101.34843		9.28500	101.32303			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.26149			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.91500	102.73963		9.91500	102.71136			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.17183			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.27358			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.16364			0.00	0	3,800,000,000.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.16208			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.16822			0.00	0	200,000,000.00
NQ1B10	On 22/05/2020	Spot Bond		10.11500	102.73264		10.11500	103.20402			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.17440			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.16829			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.17188			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		10.31500	102.72578		10.31500	102.69639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.18418			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.17685			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.17432			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.22042			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.20565			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.17920			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.56000		109.99694		7.56000	104.41391			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	9.10000		115.10194		9.10000	115.07381			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.43000		120.66414		9.43000	120.63343			0.00	0	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.40500		163.66000		2.40500	163.63419			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.62000		123.68740		9.62000	123.65548			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.75959			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.73807			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.80559			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.63872			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.35974			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.32806			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.11321			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.11724			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.11256			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.14272			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.67976		100.00000	15.64049			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		28.87342		100.00000	28.80191			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.34000		105.57333		7.34000	105.55242			16,148,000,000.00	2,200,000	70,500,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		14.61611		100.00000	14.57951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.06000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	44.60692		100.00000	44.49646			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.35225			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.60547			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.08865			0.00	500,000,000	500,000,000.00
PMM13	On 06/03/2015	Spot Bond	100.00000	55.35685		100.00000	40.27625			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.33629			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.20818			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.71605			0.00	20,000,000	10,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.99721			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.54508			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.28926			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.26586			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.40466			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.34247			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.29353			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.48567			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.40630			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.34460			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.57521			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.48074			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.40417			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.57276			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.59283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.60186			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.62193			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.70814			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.72817			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.70591			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	7.11000	102.90641		7.11000	102.88656			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	6.90000	96.50216		6.90000	96.48408			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.36000	38.06311		8.36000	38.05454			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	7.15000	108.69246		7.11000	108.73178		3,458,108,323,670,000.00	83,651,513,800	89,744,060,000.00	
R158		On 15/09/2015	Spot Bond	7.11000	108.75276		7.11000	108.73178			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	7.01000	90.02685		7.01000	90.00972			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	7.11000	114.20460		7.11000	114.18257			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.94000	84.17655		6.94000	84.16069			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.58500	116.83336		8.54000	117.18784		8,054,432,323,084,000.00	38,198,290,400	51,918,399,900.00	
R187P		On 21/12/2026	Spot Bond	8.28000	35.41629		8.28000	35.40840			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.20000	33.00432		8.20000	32.99704			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	2.00000	270.78925		2.00000	270.74952		88,329,974,400,000.00	44,164,987,200	28,454,723,600.00	
R201		On 21/12/2014	Spot Bond	6.57000	103.44581		6.53000	103.45853		35,478,000,000,000.00	5,400,000,000	04,000,000,000.00	
R202		On 07/12/2033	Spot Bond	2.13000	211.63106		2.13000	211.59927		611,412,113,478,000.00	87,047,940,600	53,242,600,000.00	
R2023		On 28/02/2023	Spot Bond	8.50500	95.44725		8.46500	95.66634		1,707,071,719,500,000.00	00,713,900,000	22,533,670,000.00	
R203		On 15/09/2017	Spot Bond	7.78000	101.22398		7.74500	101.30980		3,214,899,471,896,000.00	13,226,153,200	32,624,966,400.00	
R2030		On 31/01/2030	Spot Bond	8.94000	92.83950		8.94000	92.81707		954,814,350,000,000.00	06,802,500,000	54,361,700,000.00	
R2037		On 31/01/2037	Spot Bond	9.12500	94.82177		9.12500	94.79840		1,115,075,000,000,000.00	22,200,000,000	14,960,300,000.00	
R204		On 21/12/2018	Spot Bond	8.04000	101.47272		8.01000	101.56826		1,612,358,233,956,000.00	00,542,068,900	85,949,100,000.00	
R2048		On 28/02/2048	Spot Bond	9.24000	95.08278		9.24000	95.05944		821,290,008,000,000.00	88,884,200,000	99,008,750,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		8.27500	96.30079		8.23500	96.45712			3,638,266,767,500,000.00	39,669,700,000	34,280,400,000.00
R208	On 31/03/2021	Spot Bond		8.39000	94.28993		8.35000	94.46769			8,125,614,658,117,000.00	68,488,040,300	18,442,284,600.00
R209	On 31/03/2036	Spot Bond		9.08500	75.87449		9.06000	76.04220			1,940,573,090,702,000.00	13,601,881,200	73,124,540,600.00
R210	On 31/03/2028	Spot Bond		2.07000	160.51047		2.07000	160.48661			44,545,056,570,000.00	21,519,351,000	23,270,975,500.00
R211	On 31/01/2017	Spot Bond		0.96000	126.22343		0.96000	126.20847			55,298,159,808,000.00	57,602,249,800	23,530,000,000.00
R212	On 31/01/2022	Spot Bond		1.96000	127.61044		1.96000	127.59182			64,117,386,312,000.00	32,712,952,200	79,831,476,100.00
R213	On 28/02/2031	Spot Bond		8.96000	83.17348		8.92000	83.45666			4,288,901,629,824,000.00	78,672,056,900	109,682,553,700.00
R214	On 28/02/2041	Spot Bond		9.15000	73.73227		9.15000	73.71435			2,062,990,110,000,000.00	25,463,400,000	96,030,000,000.00
R225C	On 15/03/2014	Spot Bond		6.39000	99.84269		6.39000	99.82524			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		6.50000	96.69840		6.50000	96.68131			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		7.17000	93.03485		7.17000	93.01674			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		7.01000	90.02685		7.01000	90.00972			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.93000	87.11452		6.93000	87.09813			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.94000	84.17655		6.94000	84.16069			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.58500	98.10616		6.58500	98.08880			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.53500	95.02260		6.53500	95.00582			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		7.08000	91.39057		7.08000	91.37311			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.95000	88.46506		6.95000	88.44845			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.93000	85.53205		6.93000	85.51605			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.99000	82.53381		6.99000	82.51823			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.72000	77.91838		7.72000	77.90217			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.77000	74.88563		7.77000	74.86995			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		8.01500	71.35924		8.01500	71.34384			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.99500	68.67299		7.99500	68.65820			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.97500	66.10057		7.97500	66.08637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		7.96500	63.60131		7.96500	63.58766			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.19500	60.32024		8.19500	60.30693			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.17500	58.02159		8.17500	58.00882			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.27000	55.37332		8.27000	55.36100			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.24000	53.29409		8.24000	53.28227			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.21000	51.30773		8.21000	51.29639			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		8.18000	49.40966		8.18000	49.39878			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		8.14000	47.63807		8.14000	47.62762			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		8.10000	45.94768		8.10000	45.93766			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.48000	42.53136		8.48000	42.52166			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.44000	40.97075		8.44000	40.96145			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.40000	39.48258		8.40000	39.47366			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.36000	38.06311		8.36000	38.05454			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.32000	36.70879		8.32000	36.70057			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.28000	35.41629		8.28000	35.40840			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.24000	34.18246		8.24000	34.17488			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.20000	33.00432		8.20000	32.99704			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.11871			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14994			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.18277			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.18632			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.02180			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	13.29349		100.00000	13.26020			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.08580		100.00000	6.07073			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.96388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.98179			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.14991			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.88599			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.93417			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.12968			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.30738			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.33872			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.76206			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.25467			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.98839			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.56835			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.90650			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.95077			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73771			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.77691			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.01977			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.03666			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	100.75531			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.83186			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.05878			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.94959			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.94959			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.87616			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.10741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.86610			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.24036		12.35000	103.20619			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.88921			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.15064		100.00000	13.11771			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.89644			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.34418			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.98657			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.82531			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.18902			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.28517		100.00000	2.27958			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.91843		100.00000	9.89387			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	22.83767		100.00000	22.78048			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.68278		100.00000	13.66600			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	18.26361		100.00000	18.21788			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	104.27494			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	101.45301			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.65000	105.32474		9.65000	105.29747			3,860,000,000.00	400,000	600,100,000.00
RW23	On 10/12/2023	Spot Bond		9.71500	91.20478		9.71500	100.91804			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		10.07000	86.12901		10.07000	103.69158			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.43193			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		8.36000	108.89437		8.36000	108.86974			0.00	0	1,600,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.19298			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.79500	102.07802		9.79500	102.05120			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.75515			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	99.75431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.74016			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.77203			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.75601			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.21000		104.30447		8.21000	104.28129			821,000,000.00	100,000	1,080,100,000.00
SBK9	On 10/04/2018	Spot Bond	9.61000		99.35795		9.61000	99.33234			961,000,000.00	100,000	400,100,000.00
SBK111	On 09/04/2014	Spot Bond	2.56000		137.21277		2.56000	133.46154			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.57000		113.31710		8.57000	106.55647			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.43000		113.52295		8.43000	106.76245			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.36000		106.88982		8.36000	106.86564			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.14500		101.26961		9.14500	97.12977			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.50500		113.41261		8.50500	106.65204			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.47000		113.46408		8.47000	106.70354			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.77835			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.03978			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.64033			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.14222			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.79500		104.36276		8.79500	104.33794			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.03345			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.30613			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.45798			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.50000		105.53571		9.50000	105.50880			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.19000		102.08699		10.19000	102.05896			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.34679			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.86319			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.45297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.93335			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.11000	101.49551		9.11000	101.47054			24,597,000,000.00	2,700,000	1,000,500,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	8.89795		100.00000	8.87803			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		10.06500	100.78595		10.06500	100.75860			0.00	0	1,000,000,000.00
SBS3	On 25/05/2026	Spot Bond		9.24000	94.74155		9.24000	94.71792			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		10.05000	94.94381		10.05000	94.91810			1,005,000,000.00	100,000	20,500,000.00
SBS9	On 07/07/2016	Spot Bond		8.29000	108.33965		8.29000	108.31535			5,803,000,000.00	700,000	3,134,800,000.00
SBSI11	On 07/12/2023	Spot Bond		2.53000	126.87350		2.53000	259.79463			0.00	0	500,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.66000	102.60758		1.66000	123.75776			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	104.67000			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	10.50047		100.00000	10.47447			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	156.36577		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.23000	108.59982		2.23000	121.80418			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.74321		6.50000	102.72516			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.72350			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.20312			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.96005			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.77500	98.74176		9.77500	98.71588			5,865,000,000.00	600,000	821,400,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.80242			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.96982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.31582			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.17858			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.50681			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		8.91914		100.00000	8.89681			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.86680			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.41000		103.16729		8.41000	103.14381			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.61000		94.87901		9.61000	97.19022			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	9.09500		101.41515		9.09500	101.39024			0.00	0	1,860,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.29467			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.23319			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.36569			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.23487			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.67885			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.84500		103.38495		8.84500	103.36037			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.00596			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.24816			0.00	0	100,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.83739			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	10.03000		94.26224		10.03000	94.23691			1,021,054,000,000.00	101,800,000	2,562,200,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.03977			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.35015			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.66409			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.95800		86.89432		9.95800	86.87113			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	10.02000		86.61746		10.02000	86.59420			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.77500		102.51960		7.77500	102.49811			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.49500		91.06717		9.49500	91.04384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49041		0.00		0	0.00	
SSN009	On 15/09/2017	Spot Bond	8.92500	97.79596	8.92500	97.77236		0.00		0	0.00	
SSN010	On 15/09/2015	Spot Bond	8.01000	107.40697	8.01000	107.38368		0.00		0	0.00	
SSN011	On 31/01/2025	Spot Bond	2.76000	100.71178	2.76000	101.07891		0.00		0	0.00	
SSN012	On 21/12/2018	Spot Bond	8.96000	97.95128	8.96000	97.92769		0.00		0	0.00	
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.38728		0.00		0	0.00	
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.18024		0.00		0	0.00	
SSN016	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.14090		0.00		0	0.00	
SSN017	On 21/12/2026	Spot Bond	9.96000	105.99091	9.96000	105.96262		0.00		0	0.00	
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.03479		0.00		0	0.00	
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.36808		0.00		0	0.00	
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.40638		0.00		0	0.00	
SSN021	On 28/02/2031	Spot Bond	10.15000	74.85212	10.15000	74.83199		0.00		0	0.00	
SSN022	On 04/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.01980		0.00		0	0.00	
SSN023	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.73943		0.00		0	0.00	
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.76566		0.00		0	0.00	
SY1040	On 03/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
SY1041	On 07/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.97045		0.00		0	0.00	
SY1042	On 11/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.91151		0.00		0	0.00	
SY1044	On 18/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.80778		0.00		0	0.00	
SY1046	On 23/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.27555		0.00		0	0.00	
SY1047	On 30/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.17143		0.00		0	0.00	
SY1048	On 30/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.17170		0.00		0	0.00	
SY1049	On 05/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.02323		0.00		0	0.00	
SY1050	On 13/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.89776		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1051	On 14/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.88175			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.84878			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.85039			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.78427			0.00	0	0.00
SY1055	On 19/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.62512			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.75040			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.65807			0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond	100.00000		92.87532		100.00000	92.63959		3,830,000,000,000,000.00	38,300,000,000	25,000,000,000.00	
SZ18	On 30/09/2015	Spot Bond	7.57000		112.54281		7.57000	106.30293			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.14000		102.88285		9.14000	102.85760			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		77.54410		100.00000	77.38808			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		59.65011		100.00000	59.50239			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		26.44405		100.00000	26.37783			0.00	0	200,000,000.00
TFS06	On 20/03/2014	Spot Bond	7.33500		107.74686		7.33500	103.71238			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.67837			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.54032			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.24858			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.03494			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.26438			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		100.00000		0.00000	90.19580			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.19724			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.53633			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.36000		101.59994		8.36000	101.57695			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.72671			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.75040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	101.00220		7.83000	100.98076			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.71367			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.74330			0.00	0	200,000,000.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.68737			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.71367			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.74330			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	78.89243		7.16000	100.89794			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.80131			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.79657			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.91001			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.89467			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.35628			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.30367			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.71249			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.75040			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.11559		8.73000	101.04401			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.70893			0.00	0	306,000,000.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.74330			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.48000	88.62633		9.48000	96.47790			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.80367			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.79066			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.90765			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.90293			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.27441			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.27909			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.75622			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.49003		101.06155	6.47381			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.70893			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	109.52575			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.81549			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.86278			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.36096			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.17181			0.00	300,000,000	150,000,000.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.73826			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.75023			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.73826			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.75023			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.75622			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.73108			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.75023			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.81605			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.81605			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.81605			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.91170			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.93560			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.90572			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.38267			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.41240			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40051			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.86000	107.40897		8.86000	107.38340			5,316,000,000.00	600,000	1,010,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	8.41000	89.23267	8.41000	89.18561				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.65500	104.68480	8.65500	104.66030				13,848,000,000.00	1,600,000	5,951,400,000.00
TN20	On 17/09/2020	Spot Bond	9.55000	109.46227	9.55000	109.43406				10,505,000,000.00	1,100,000	16,180,100,000.00
TN23	On 06/11/2023	Spot Bond	9.64500	110.71003	9.64500	110.68123				964,500,000,000.00	100,000,000	11,940,000,000.00
TN25	On 19/08/2025	Spot Bond	9.69000	99.08741	9.69000	99.06151				0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.68500	96.84381	9.68500	96.81852				29,055,000,000.00	3,000,000	7,276,900,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.56432				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.17306				0.00	36,328,000	1,509,570,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.41504				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.31229				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.32058				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.32137				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.36196				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.44620				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.90392				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.98509				0.00	0	200,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.00880				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.16075	10.00000	100.13394				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.15674	9.75000	100.13060				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.15612	100.00000	10.12994				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.36809				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.25503				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.93255				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	98.75598				0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.77759				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP149	On 03/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.55506			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	96.65948			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.14196			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.95271			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	95.78070			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	98.49670			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	97.81331			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	94.66450			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	97.34312			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	93.54085			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	100.07665		0.00000	97.13923			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	93.49469			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	12.17607		100.00000	12.14557			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond		100.00000	92.18806		100.00000	91.96211			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.76360			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.73366			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.70371			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.65879			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.61792			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.62885			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.24185			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.24875			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.21103			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond		100.00000	98.38275		100.00000	100.77974			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.80544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ09	On 21/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.27555			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.70886			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.24555			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.75000	104.84809		9.75000	104.82098			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.89016			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.84584			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.26924			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		10.08500	105.18224		10.08500	100.08055			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.00982			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.05205			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.44286			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.45767			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.45836			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.13570			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.17124			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.47000	113.46564		7.47000	113.44265			747,000,000.00	100,000	9,810,100,000.00
WS05	On 01/08/2018	Spot Bond		1.44000	232.53878		1.44000	232.50817			0.00	0	3,315,200,000.00
WSP1	On 28/05/2015	Spot Bond		7.41000	104.25203		7.41000	104.23107			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		8.25000	104.50270		8.25000	104.47936			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.56500	104.21619		8.56500	104.19205			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.86000	103.07159		8.86000	103.04690			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.89000	102.98972		8.89000	102.96497			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond		7.06000	91.24559		7.06000	91.22810			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		6.55500	99.55303		6.55500	99.53524			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		6.56500	97.95623		6.56500	97.93897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	6.99000	89.46126		6.99000	89.44438			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.54500	95.37793		6.54500	95.36097			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.06000	91.22810		7.06000	91.21062			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.95500	64.77700		7.95500	64.76304			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	32.42869		100.00000	32.36716			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	17.16491		100.00000	17.13234			0.00	0	0.00
Total for j-Bonds :										53,935,101,991,479,000.00	18,234,682,900	24 507 628 700.00
Grand Total:										53,935,103,860,504,100.00	18,234,861,618	24 511 928 328.00