



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 03/02/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 03/02/2014	Any day expiry	11.18970	11.18970		11.25680	11.25680		22.04	26,295,795.00	2,350	0.00
\$ / R	On 03/02/2014	Any day expiry	10.89	Call	299.70000	0.29970	371.78410	0.37178	299.700	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry	10.89	Put	0.00000	0.00000	4.98410	0.00498	0.000	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry	11.20	Call	0.00000	0.00000	113.49440	0.11349	0.000	0.00	0	0.00
\$ / R	On 03/02/2014	Any day expiry	11.20	Put	10.30000	0.01030	56.69440	0.05669	10.300	0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry			11.20980	11.20980	11.27720	11.27720		0.00	0	0.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Call	229.04080	0.22904	285.50260	0.28550	229.041	0.00	0	2,500.00
\$ / R	On 17/02/2014	Any day expiry	11.08	Put	99.24080	0.09924	88.30260	0.08830	99.241	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry			11.21320	11.21320	11.28070	11.28070		0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Call	720.18970	0.72019	787.78130	0.78778	720.190	0.00	0	1,000.00
\$ / R	On 19/02/2014	Any day expiry	10.50	Put	6.98970	0.00699	7.08130	0.00708	6.990	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Call	291.81880	0.29182	350.67430	0.35067	291.819	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.00	Put	78.61880	0.07862	69.97430	0.06997	78.619	0.00	0	0.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Call	133.75580	0.13376	176.57710	0.17658	133.756	0.00	0	500.00
\$ / R	On 19/02/2014	Any day expiry	11.30	Put	220.55580	0.22056	195.87710	0.19588	220.556	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			11.22540	11.22540	11.29290	11.29290		0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Call	2,925.40340	2.92540	2,992.90540	2.99291	2,925.403	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	8.30	Put	0.00340	0.00000	0.00540	0.00001	0.003	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	1,227.07320	1.22707	1,294.11370	1.29411	1,227.073	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	1.67320	0.00167	1.21370	0.00121	1.673	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	671.30630	0.67131	737.81090	0.73781	671.306	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	15.90630	0.01591	14.91090	0.01491	15.906	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	661.91580	0.66192	728.44070	0.72844	661.916	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	16.51580	0.01652	15.54070	0.01554	16.516	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	652.54750	0.65255	719.09450	0.71909	652.548	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	17.14750	0.01715	16.19450	0.01619	17.148	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			11.22710	11.22710	11.29460	11.29460		0.00	0	10,070.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	618.41820	0.61842	684.69810	0.68470	618.418	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	21.31820	0.02132	20.09810	0.02010	21.318	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			11.22880	11.22880	11.29640	11.29640		0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	2,138.83120	2.13883	2,206.44230	2.20644	2,138.831	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	0.03120	0.00003	0.04230	0.00004	0.031	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	2,128.83260	2.12883	2,196.44390	2.19644	2,128.833	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	0.03260	0.00003	0.04390	0.00004	0.033	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	2,118.83420	2.11883	2,186.44550	2.18645	2,118.834	22.78	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	0.03420	0.00003	0.04550	0.00005	0.034	22.78	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Call	213.22410	0.21322	261.51100	0.26151	213.224	17.39	0.00	0	1,500.00
\$ / R	On 28/02/2014	Any day expiry	11.21	Put	194.42410	0.19442	175.11100	0.17511	194.424	17.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			11.25830	11.25830	11.32590	11.32590		16.91	459,316,123.40	40,798	1,486,295.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	3,558.30100	3.55830	3,625.90110	3.62590	3,558.301	25.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	0.00100	0.00000	0.00110	0.00000	0.001	25.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	3,058.31370	3.05831	3,125.91410	3.12591	3,058.314	24.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	0.01370	0.00001	0.01410	0.00001	0.014	24.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	2,558.39830	2.55840	2,625.99730	2.62600	2,558.398	23.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	0.09830	0.00010	0.09730	0.00010	0.098	23.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	2,008.87080	2.00887	2,076.47080	2.07647	2,008.871	20.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	0.57080	0.00057	0.57080	0.00057	0.571	20.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,669.69130	1.66969	1,737.25050	1.73725	1,669.691	19.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	1.39130	0.00139	1.35050	0.00135	1.391	19.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,659.72880	1.65973	1,727.28560	1.72729	1,659.729	18.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	1.42880	0.00143	1.38560	0.00139	1.429	18.95	0.00	0	16,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,649.76740	1.64977	1,717.32170	1.71732	1,649.767	18.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	1.46740	0.00147	1.42170	0.00142	1.467	18.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,560.16660	1.56017	1,627.69380	1.62769	1,560.167	18.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	1.86660	0.00187	1.79380	0.00179	1.867	18.43	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,510.43560	1.51044	1,577.94280	1.57794	1,510.436	18.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	2.13560	0.00214	2.04280	0.00204	2.136	18.16	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	1,460.74490	1.46074	1,528.22780	1.52823	1,460.745	17.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	2.44490	0.00244	2.32780	0.00233	2.445	17.90	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	1,361.51090	1.36151	1,428.92860	1.42893	1,361.511	17.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	3.21090	0.00321	3.02860	0.00303	3.211	17.38	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Call	1,262.52890	1.26253	1,329.85110	1.32985	1,262.529	16.86	0.00	0	13,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.00	Put	4.22890	0.00423	3.95110	0.00395	4.229	16.86	0.00	0	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Call	1,114.72980	1.11473	1,181.82210	1.18182	1,114.730	16.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.15	Put	6.42980	0.00643	5.92210	0.00592	6.430	16.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Call	1,066.34690	1.06635	1,133.30730	1.13331	1,066.347	16.05	0.00	0	500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.20	Put	8.04690	0.00805	7.40730	0.00741	8.047	16.05	1,609.38	200	33,901.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Call	1,047.08620	1.04709	1,113.98600	1.11399	1,047.086	16.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.22	Put	8.78620	0.00879	8.08600	0.00809	8.786	16.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	1,018.30490	1.01830	1,085.10410	1.08510	1,018.305	16.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	10.00490	0.01000	9.20410	0.00920	10.005	16.02	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	970.65990	0.97066	1,037.26290	1.03726	970.660	16.00	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	12.35990	0.01236	11.36290	0.01136	12.360	16.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Call	961.18410	0.96118	1,027.74290	1.02774	961.184	15.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.31	Put	12.88410	0.01288	11.84290	0.01184	12.884	15.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Call	942.28880	0.94229	1,008.75460	1.00875	942.289	15.98	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.33	Put	13.98880	0.01399	12.85460	0.01285	13.989	15.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Call	932.87060	0.93287	999.28750	0.99929	932.871	15.97	0.00	0	2,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.34	Put	14.57060	0.01457	13.38750	0.01339	14.571	15.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	923.47280	0.92347	989.83910	0.98984	923.473	15.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	15.17280	0.01517	13.93910	0.01394	15.173	15.97	0.00	0	3,100.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	876.81010	0.87681	942.89290	0.94289	876.810	15.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	18.51010	0.01851	16.99290	0.01699	18.510	15.94	0.00	0	2,200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	830.74330	0.83074	896.48910	0.89649	830.743	15.92	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	22.44330	0.02244	20.58910	0.02059	22.443	15.92	0.00	0	1,750.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	785.34860	0.78535	850.69680	0.85070	785.349	15.89	5,497,440.20	7,000	2,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	27.04860	0.02705	24.79680	0.02480	27.049	15.89	17,581.59	650	2,600.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Call	740.70620	0.74071	805.58890	0.80559	740.706	15.87	0.00	0	50.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.55	Put	32.40620	0.03241	29.68890	0.02969	32.406	15.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	696.89950	0.69690	761.24110	0.76124	696.899	15.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	38.59950	0.03860	35.34110	0.03534	38.599	15.84	0.00	0	200.00

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	10.61	Call	688.24590	0.68825		752.46980	0.75247	688.246	15.83	0.00	0	7,500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.61	Put	39.94590	0.03995		36.56980	0.03657	39.946	15.83	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Call	654.01350	0.65401		717.73170	0.71773	654.013	15.81	0.00	0	406.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.65	Put	45.71350	0.04571		41.83170	0.04183	45.714	15.81	0.00	0	3,350.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Call	628.76110	0.62876		692.06130	0.69206	628.761	15.80	0.00	0	11,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.68	Put	50.46110	0.05046		46.16130	0.04616	50.461	15.80	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Call	612.14040	0.61214		675.14050	0.67514	612.140	15.79	72,232.57	118	24,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.70	Put	53.84040	0.05384		49.24050	0.04924	53.840	15.79	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.75	Call	572.67260	0.57267		633.55540	0.63356	572.673	15.89	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.75	Put	64.37260	0.06437		57.65540	0.05766	64.373	15.89	0.00	0	2,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Call	534.58990	0.53459		594.41650	0.59442	534.590	15.99	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.80	Put	76.28990	0.07629		68.51650	0.06852	76.290	15.99	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.84	Call	505.16670	0.50517		564.07880	0.56408	505.167	16.07	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.84	Put	86.86670	0.08687		78.17880	0.07818	86.867	16.07	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Call	497.95980	0.49796		556.63430	0.55663	497.960	16.09	0.00	0	1,700.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.85	Put	89.65980	0.08966		80.73430	0.08073	89.660	16.09	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Call	462.84000	0.46284		520.27090	0.52027	462.840	16.20	0.00	0	100.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.90	Put	104.54000	0.10454		94.37090	0.09437	104.540	16.20	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.91	Call	456.00160	0.45600		513.17290	0.51317	456.002	16.22	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.91	Put	107.70160	0.10770		97.27290	0.09727	107.702	16.22	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.94	Call	435.86320	0.43586		492.23480	0.49223	435.863	16.28	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	10.94	Put	117.56320	0.11756		106.33480	0.10633	117.563	16.28	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Call	397.30510	0.39731		451.98450	0.45198	397.305	16.40	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.00	Put	139.00510	0.13901		126.08450	0.12608	139.005	16.40	0.00	0	1,600.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.04	Call	372.88870	0.37289		426.37710	0.42638	372.889	16.48	0.00	0	6,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.04	Put	154.58870	0.15459		140.47710	0.14048	154.589	16.48	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Call	338.21210	0.33821		389.82610	0.38983	338.212	16.60	0.00	0	400.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.10	Put	179.91210	0.17991		163.92610	0.16393	179.912	16.60	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Call	311.10000	0.31110		361.08200	0.36108	311.100	16.71	0.00	0	250.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.15	Put	202.80000	0.20280		185.18200	0.18518	202.800	16.71	0.00	0	500.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Call	285.59830	0.28560		333.89250	0.33389	285.598	16.81	0.00	0	2,900.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.20	Put	227.29830	0.22730		207.99250	0.20799	227.298	16.81	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Call	261.68460	0.26168		308.24260	0.30824	261.685	16.91	0.00	0	1,000.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.25	Put	253.38460	0.25338		232.34260	0.23234	253.385	16.91	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Call	170.83650	0.17084		206.72490	0.20672	170.837	17.86	0.00	0	2,350.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.50	Put	412.53650	0.41254		380.82490	0.38082	412.537	17.86	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Call	110.21310	0.11021		137.54030	0.13754	110.213	18.81	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	11.75	Put	601.91310	0.60191		561.64030	0.56164	601.913	18.81	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Call	72.26980	0.07227		92.28520	0.09229	72.270	19.88	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.00	Put	813.96980	0.81397		766.38520	0.76639	813.970	19.88	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Call	48.26610	0.04827		63.03480	0.06303	48.266	20.99	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.25	Put	1,039.96610	1.03997		987.13480	0.98713	1,039.966	20.99	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Call	32.67920	0.03268		43.67700	0.04368	32.679	22.06	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.50	Put	1,274.37920	1.27438		1,217.77700	1.21778	1,274.379	22.06	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Call	25.97630	0.02598		35.13370	0.03513	25.976	22.68	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.65	Put	1,417.67630	1.41768		1,359.23370	1.35923	1,417.676	22.68	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Call	24.10210	0.02410		32.72240	0.03272	24.102	22.88	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.70	Put	1,465.80210	1.46580		1,406.82240	1.40682	1,465.802	22.88	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Call	19.35230	0.01935		26.55840	0.02656	19.352	23.50	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	12.85	Put	1,611.05230	1.61105		1,550.65840	1.55066	1,611.052	23.50	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Call	15.66170	0.01566		21.70910	0.02171	15.662	24.11	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	13.00	Put	1,757.36170	1.75736		1,695.80910	1.69581	1,757.362	24.11	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Call	5.52660	0.00553		7.68820	0.00769	5.527	30.81	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.25	Put	2,997.22660	2.99723		2,931.78820	2.93179	2,997.227	30.81	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Call	5.05330	0.00505		7.02010	0.00702	5.053	32.36	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	14.50	Put	3,246.75330	3.24675		3,181.12010	3.18112	3,246.753	32.36	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	15.35	Call	1.35350	0.00135		2.19010	0.00219	1.353	33.29	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	4,093.05350	4.09305	4,026.29010	4.02629	4,093.053	33.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	0.69460	0.00069	1.17560	0.00118	0.695	33.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	4,442.39460	4.44239	4,375.27560	4.37528	4,442.395	33.29	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			11.26180	11.26180	11.32930	11.32930		16.93	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	2,172.24360	2.17224	2,239.73460	2.23973	2,172.244	21.46	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	0.44360	0.00044	0.43460	0.00043	0.444	21.46	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	2,162.25510	2.16226	2,229.74560	2.22975	2,162.255	21.41	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	0.45510	0.00046	0.44560	0.00045	0.455	21.41	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	2,152.26680	2.15227	2,219.75690	2.21976	2,152.267	21.36	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	0.46680	0.00047	0.45690	0.00046	0.467	21.36	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			11.27400	11.27400	11.34140	11.34140		16.98	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,974.03560	2.97404	3,041.44010	3.04144	2,974.036	22.91	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	0.03560	0.00004	0.04010	0.00004	0.036	22.91	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	1,182.59720	1.18260	1,249.32580	1.24933	1,182.597	16.11	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	8.59720	0.00860	7.92580	0.00793	8.597	16.11	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry			11.32910	11.32910	11.39780	11.39780		16.64	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Call	3,029.55480	3.02955	3,098.21230	3.09821	3,029.555	22.34	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.45480	0.00045	0.41230	0.00041	0.455	22.34	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	1,404.07850	1.40408	1,472.30990	1.47231	1,404.079	16.35	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Put	14.97850	0.01498	14.50990	0.01451	14.978	16.35	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			11.39070	11.39070	11.46140	11.46140		16.67	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,476.01140	1.47601	1,545.46810	1.54547	1,476.011	15.99	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	25.31140	0.02531	24.06810	0.02407	25.311	15.99	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,466.54670	1.46655	1,535.97150	1.53597	1,466.547	15.97	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	25.84670	0.02585	24.57150	0.02457	25.847	15.97	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,457.09230	1.45709	1,526.48440	1.52648	1,457.092	15.95	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	26.39230	0.02639	25.08440	0.02508	26.392	15.95	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry			11.39270	11.39270	11.46350	11.46350		16.67	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Call	3,093.69000	3.09369	3,164.41930	3.16442	3,093.690	20.67	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.99000	0.00099	0.91930	0.00092	0.990	20.67	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	1,291.42490	1.29142	1,360.18980	1.36019	1,291.425	15.59	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Put	38.72490	0.03872	36.68980	0.03669	38.725	15.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			11.42710	11.42710	11.49930	11.49930		16.62	105,929,217.00	9,270	174,304.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Call	3,427.99040	3.42799	3,500.03330	3.50003	3,427.990	21.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.00	Put	0.89040	0.00089	0.73330	0.00073	0.890	21.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,979.05870	2.97906	3,051.15380	3.05115	2,979.059	19.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	1.95870	0.00196	1.85380	0.00185	1.959	19.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	2,789.81400	2.78981	2,861.93170	2.86193	2,789.814	19.18	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	2.71400	0.00271	2.63170	0.00263	2.714	19.18	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,680.37370	2.68037	2,752.51610	2.75252	2,680.374	18.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	3.27370	0.00327	3.21610	0.00322	3.274	18.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	2,650.54500	2.65055	2,722.69580	2.72270	2,650.545	18.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	3.44500	0.00345	3.39580	0.00340	3.445	18.72	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Call	2,630.66400	2.63066	2,702.82100	2.70282	2,630.664	18.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	3.56400	0.00356	3.52100	0.00352	3.564	18.66	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	2,432.09870	2.43210	2,504.34290	2.50434	2,432.099	18.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	4.99870	0.00500	5.04290	0.00504	4.999	18.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	2,234.44820	2.23445	2,306.48810	2.30649	2,234.448	17.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	7.34820	0.00735	7.18810	0.00719	7.348	17.48	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,853.62960	1.85363	1,925.37250	1.92537	1,853.630	16.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	16.52960	0.01653	16.07250	0.01607	16.530	16.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,843.96500	1.84397	1,915.69570	1.91570	1,843.965	16.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	16.86500	0.01687	16.39570	0.01640	16.865	16.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,834.30660	1.83431	1,906.02420	1.90602	1,834.307	16.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	17.20660	0.01721	16.72420	0.01672	17.207	16.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,699.79380	1.69979	1,771.30420	1.77130	1,699.794	16.39	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	22.69380	0.02269	22.00420	0.02200	22.694	16.39	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Call	1,671.15920	1.67116		1,742.61540	1.74262	1,671.159	16.33	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.78	Put	24.05920	0.02406		23.31540	0.02332	24.059	16.33	0.00	0	920.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Call	1,652.11010	1.65211		1,723.52830	1.72353	1,652.110	16.29	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.80	Put	25.01010	0.02501		24.22830	0.02423	25.010	16.29	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Call	1,491.67220	1.49167		1,562.68490	1.56268	1,491.672	15.95	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	9.97	Put	34.57220	0.03457		33.38490	0.03338	34.572	15.95	0.00	0	24,582.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Call	1,463.66600	1.46367		1,534.59020	1.53459	1,463.666	15.89	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.00	Put	36.56600	0.03657		35.29020	0.03529	36.566	15.89	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Call	1,454.35250	1.45435		1,525.24650	1.52525	1,454.353	15.87	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.01	Put	37.25250	0.03725		35.94650	0.03595	37.253	15.87	0.00	0	50.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Call	1,343.54670	1.34355		1,414.01510	1.41402	1,343.547	15.63	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.13	Put	46.44670	0.04645		44.71510	0.04472	46.447	15.63	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Call	1,325.26140	1.32526		1,395.64840	1.39565	1,325.261	15.59	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.15	Put	48.16140	0.04816		46.34840	0.04635	48.161	15.59	0.00	0	47,500.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Call	1,024.31520	1.02432		1,089.59270	1.08959	1,024.315	15.40	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.50	Put	97.21520	0.09722		90.29270	0.09029	97.215	15.40	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Call	968.41260	0.96841		1,033.09590	1.03310	968.413	15.40	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.57	Put	111.31260	0.11131		103.79590	0.10380	111.313	15.40	0.00	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Call	921.65920	0.92166		985.80560	0.98581	921.659	15.40	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.63	Put	124.55920	0.12456		116.50560	0.11651	124.559	15.40	0.00	0	11,250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Call	913.97470	0.91397		978.02940	0.97803	913.975	15.40	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.64	Put	126.87470	0.12687		118.72940	0.11873	126.875	15.40	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Call	906.32160	0.90632		970.28190	0.97028	906.322	15.40	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.65	Put	129.22160	0.12922		120.98190	0.12098	129.222	15.40	0.00	0	2,350.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Call	795.41710	0.79542		857.88940	0.85789	795.417	15.41	0.00	0	6.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.80	Put	168.31710	0.16832		158.58940	0.15859	168.317	15.41	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Call	728.24160	0.72824		787.10000	0.78710	728.242	15.52	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	10.90	Put	201.14160	0.20114		187.80000	0.18780	201.142	15.52	0.00	0	7,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Call	667.60900	0.66761		722.29620	0.72230	667.609	15.74	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.00	Put	240.50900	0.24051		222.99620	0.22300	240.509	15.74	0.00	0	5,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Call	558.58860	0.55859		609.66600	0.60967	558.589	16.18	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.20	Put	331.48860	0.33149		310.36600	0.31037	331.489	16.18	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Call	425.73480	0.42573		469.67740	0.46968	425.735	16.91	0.00	0	15,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.50	Put	498.63480	0.49863		470.37740	0.47038	498.635	16.91	0.00	0	300.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Call	389.65420	0.38965		431.28780	0.43129	389.654	17.19	0.00	0	250.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.60	Put	562.55420	0.56255		531.98780	0.53199	562.554	17.19	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Call	299.49380	0.29949		334.62010	0.33462	299.494	18.05	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	11.90	Put	772.39380	0.77239		735.32010	0.73532	772.394	18.05	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Call	274.91300	0.27491		307.83380	0.30783	274.913	18.34	0.00	0	36,682.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.00	Put	847.81300	0.84781		808.53380	0.80853	847.813	18.34	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.05	Call	263.58660	0.26359		295.34250	0.29534	263.587	18.49	0.00	0	21,000.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.05	Put	886.48660	0.88649		846.04250	0.84604	886.487	18.49	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Call	232.72770	0.23273		261.50710	0.26151	232.728	18.94	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Put	1,005.62770	1.00563		962.20710	0.96221	1,005.628	18.94	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Call	225.23010	0.22523		253.30470	0.25330	225.230	19.06	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Put	1,038.13010	1.03813		994.00470	0.99400	1,038.130	19.06	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Call	183.00720	0.18301		206.88680	0.20689	183.007	19.84	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Put	1,255.90720	1.25591		1,207.58680	1.20759	1,255.907	19.84	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Call	135.39930	0.13540		154.01810	0.15402	135.399	21.04	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Put	1,608.29930	1.60830		1,554.71810	1.55472	1,608.299	21.04	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	13.30	Call	102.69980	0.10270		117.24680	0.11725	102.700	22.23	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	13.30	Put	1,975.59980	1.97560		1,917.94680	1.91795	1,975.600	22.23	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	13.65	Call	82.35720	0.08236		94.19480	0.09419	82.357	23.28	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	13.65	Put	2,305.25720	2.30526		2,244.89480	2.24489	2,305.257	23.28	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	14.00	Call	75.90450	0.07590		83.08590	0.08309	75.904	25.06	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	14.00	Put	2,648.80450	2.64880		2,583.78590	2.58379	2,648.805	25.06	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry			11.43720	11.43720		11.50980	11.50980		16.58	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	2,660.99710	2.66100	2,733.49450	2.73349	2,660.997	18.65	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	3.79710	0.00380	3.69450	0.00369	3.797	18.65	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	1,355.56890	1.35557	1,426.32850	1.42633	1,355.569	15.59	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	48.36890	0.04837	46.52850	0.04653	48.369	15.59	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	235.27000	0.23527	264.23880	0.26424	235.270	19.00	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,038.07000	1.03807	994.43880	0.99444	1,038.070	19.00	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			11.45540	11.45540	11.52880	11.52880		16.70	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Call	3,157.42160	3.15742	3,230.64850	3.23065	3,157.422	20.02	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	2.02160	0.00202	1.84850	0.00185	2.022	20.02	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	819.86800	0.81987	882.19680	0.88220	819.868	15.40	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Put	184.46800	0.18447	173.39680	0.17340	184.468	15.40	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry			11.51810	11.51810	11.59400	11.59400		16.66	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Call	3,221.50060	3.22150	3,297.10110	3.29710	3,221.501	19.57	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	3.40060	0.00340	3.10110	0.00310	3.401	19.57	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	900.68000	0.90068	964.49110	0.96449	900.680	15.30	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Put	202.58000	0.20258	190.49110	0.19049	202.580	15.30	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry			11.52010	11.52010	11.59610	11.59610		16.67	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Call	729.97630	0.72998	786.44760	0.78645	729.976	15.70	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	309.87630	0.30988	290.34760	0.29035	309.876	15.70	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	353.70180	0.35370	389.53750	0.38954	353.702	18.23	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Put	923.60180	0.92360	883.43750	0.88344	923.602	18.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			11.57330	11.57330	11.65200	11.65200		16.83	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,646.89340	1.64689	1,722.89960	1.72290	1,646.893	15.88	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	63.59340	0.06359	60.89960	0.06090	63.593	15.88	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,637.82160	1.63782	1,713.78420	1.71378	1,637.822	15.86	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	64.52160	0.06452	61.78420	0.06178	64.522	15.86	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,628.76000	1.62876	1,704.68000	1.70468	1,628.760	15.84	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	65.46000	0.06546	62.68000	0.06268	65.460	15.84	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	1,345.80520	1.34581	1,419.95590	1.41996	1,345.805	15.31	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	102.50520	0.10251	97.95590	0.09796	102.505	15.31	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	411.28510	0.41129	450.84140	0.45084	411.285	18.02	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	907.98510	0.90799	868.84140	0.86884	907.985	18.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			11.62830	11.62830	11.70970	11.70970		16.70	4,069,905.00	350	11,360.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,730.84970	3.73085	3,812.02330	3.81202	3,730.850	19.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	2.54970	0.00255	2.32330	0.00232	2.550	19.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	3,235.11050	3.23511	3,316.43830	3.31644	3,235.110	18.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	6.81050	0.00681	6.73830	0.00674	6.810	18.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Call	2,840.65050	2.84065	2,921.72160	2.92172	2,840.650	17.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	12.35050	0.01235	12.02160	0.01202	12.350	17.88	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Call	2,762.16680	2.76217	2,843.15680	2.84316	2,762.167	17.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	13.86680	0.01387	13.45680	0.01346	13.867	17.71	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,742.57190	2.74257	2,823.53950	2.82354	2,742.572	17.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	14.27190	0.01427	13.83950	0.01384	14.272	17.66	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Call	2,644.76690	2.64477	2,725.60890	2.72561	2,644.767	17.45	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	16.46690	0.01647	15.90890	0.01591	16.467	17.45	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Call	2,353.36470	2.35336	2,433.66560	2.43367	2,353.365	16.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.30	Put	25.06470	0.02506	23.96560	0.02397	25.065	16.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Call	2,067.95230	2.06795	2,147.48610	2.14749	2,067.952	16.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.60	Put	39.65230	0.03965	37.78610	0.03779	39.652	16.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Call	1,899.91210	1.89991	1,979.09640	1.97910	1,899.912	16.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	51.61210	0.05161	49.39640	0.04940	51.612	16.05	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,789.53770	1.78954	1,868.45070	1.86845	1,789.538	15.86	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	61.23770	0.06124	58.75070	0.05875	61.238	15.86	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Call	1,698.71590	1.69872	1,777.37340	1.77737	1,698.716	15.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	70.41590	0.07042	67.67340	0.06767	70.416	15.70	0.00	0	40,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Call	1,529.46490	1.52946	1,607.54550	1.60755	1,529.465	15.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	91.16490	0.09116	87.84550	0.08785	91.165	15.41	0.00	0	2,870.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Call	1,511.92800	1.51193	1,589.93830	1.58994	1,511.928	15.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	93.62800	0.09363	90.23830	0.09024	93.628	15.38	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Call	1,494.44600	1.49445	1,572.38600	1.57239	1,494.446	15.35	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	96.14600	0.09615	92.68600	0.09269	96.146	15.35	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,442.35210	1.44235	1,520.07030	1.52007	1,442.352	15.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	104.05210	0.10405	100.37030	0.10037	104.052	15.25	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,433.72290	1.43372	1,511.40050	1.51140	1,433.723	15.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	105.42290	0.10542	101.70050	0.10170	105.423	15.24	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,425.10690	1.42511	1,502.74740	1.50275	1,425.107	15.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	106.80690	0.10681	103.04740	0.10305	106.807	15.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Call	1,365.24620	1.36525	1,442.59600	1.44260	1,365.246	15.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	116.94620	0.11695	112.89600	0.11290	116.946	15.11	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	1,266.94530	1.26695	1,341.30930	1.34131	1,266.945	15.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	138.64530	0.13865	131.60930	0.13161	138.645	15.03	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	943.80220	0.94380	1,012.18250	1.01218	943.802	15.26	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	265.50220	0.26550	252.48250	0.25248	265.502	15.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	656.66480	0.65666	710.41910	0.71042	656.665	16.49	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Put	538.36480	0.53836	510.71910	0.51072	538.365	16.49	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	482.53350	0.48253	526.93970	0.52694	482.533	17.66	0.00	0	45,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	854.23350	0.85423	817.23970	0.81724	854.234	17.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	453.90860	0.45391	496.48040	0.49648	453.909	17.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	925.60860	0.92561	886.78040	0.88678	925.609	17.90	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	391.24710	0.39125	429.17590	0.42918	391.247	18.52	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Put	1,112.94710	1.11295	1,069.47590	1.06948	1,112.947	18.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	382.28930	0.38229	419.53950	0.41954	382.289	18.62	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Put	1,143.98930	1.14399	1,099.83950	1.09984	1,143.989	18.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	371.45580	0.37146	407.86910	0.40787	371.456	18.75	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Put	1,183.15580	1.18316	1,138.16910	1.13817	1,183.156	18.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	339.33850	0.33934	373.19890	0.37320	339.338	19.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	1,311.03850	1.31104	1,263.49890	1.26350	1,311.039	19.15	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	252.04910	0.25205	278.76920	0.27877	252.049	20.47	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	1,773.74910	1.77375	1,719.06920	1.71907	1,773.749	20.47	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Call	201.69770	0.20170	223.55100	0.22355	201.698	21.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.60	Put	2,173.39770	2.17340	2,113.85100	2.11385	2,173.398	21.53	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Call	173.06780	0.17307	186.70740	0.18671	173.068	22.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	2,544.76780	2.54477	2,477.00740	2.47701	2,544.768	22.69	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry			11.74300	11.74300	11.82990	11.82990		16.82	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Call	1,685.46320	1.68546	1,767.14100	1.76714	1,685.463	15.38	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	102.46320	0.10246	97.24100	0.09724	102.463	15.38	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	621.25720	0.62126	674.70110	0.67470	621.257	17.18	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Put	788.25720	0.78826	754.80110	0.75480	788.257	17.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.83450	11.83450	11.92720	11.92720		16.76	0.00	0	6,855.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	6.82520	0.00683	5.97450	0.00597	6.825	18.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,841.32520	3.84133	3,933.17450	3.93317	3,841.325	18.71	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	3,399.06710	3.39907	3,491.11100	3.49111	3,399.067	18.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	14.56710	0.01457	13.91100	0.01391	14.567	18.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	3,349.95450	3.34995	3,441.97350	3.44197	3,349.955	18.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	15.45450	0.01545	14.77350	0.01477	15.455	18.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	16.39100	0.01639	15.68470	0.01568	16.391	18.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	3,300.89100	3.30089	3,392.88470	3.39288	3,300.891	18.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Call	2,861.97410	2.86197	2,953.68920	2.95369	2,861.974	17.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.00	Put	27.47410	0.02747	26.48920	0.02649	27.474	17.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Call	2,382.81970	2.38282	2,473.36720	2.47337	2,382.820	16.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.50	Put	48.31970	0.04832	46.16720	0.04617	48.320	16.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.56	Put	52.40900	0.05241	50.16200	0.05016	52.409	16.00	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.56	Call	2,326.90900	2.32691	2,417.36200	2.41736	2,326.909	16.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	2,289.79420	2.28979	2,380.18270	2.38018	2,289.794	15.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	55.29420		0.05529		52.98270	0.05298	55.294	15.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,926.80270		1.92680	2,016.43100	2.01643	1,926.803	0.00	15.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	92.30270		0.09230	89.23100	0.08923	92.303	0.00	15.52	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	144.56750		0.14457	140.47570	0.14048	144.568	0.00	15.11	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Call	1,599.06750		1.59907	1,687.67570	1.68768	1,599.068	0.00	15.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Call	1,499.84850		1.49985	1,588.03600	1.58804	1,499.849	0.00	14.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	165.34850		0.16535	160.83600	0.16084	165.348	0.00	14.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Call	1,345.84900		1.34585	1,427.10020	1.42710	1,345.849	0.00	14.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	211.34900		0.21135	199.90020	0.19990	211.349	0.00	14.95	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Put	292.94160		0.29294	279.48050	0.27948	292.942	0.00	15.17	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Call	1,167.44160		1.16744	1,246.68050	1.24668	1,167.442	0.00	15.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	1,141.51720		1.14152	1,220.44500	1.22044	1,141.517	0.00	15.21	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	307.01720		0.30702	293.24500	0.29325	307.017	0.00	15.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	1,018.08140		1.01808	1,095.40110	1.09540	1,018.081	0.00	15.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	383.58140		0.38358	368.20110	0.36820	383.581	0.00	15.37	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	536.23510		0.53624	510.49930	0.51050	536.235	0.00	16.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	870.73510		0.87074	937.69930	0.93770	870.735	0.00	16.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	674.47240		0.67447	733.37010	0.73337	674.472	0.00	17.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	839.97240		0.83997	806.17010	0.80617	839.972	0.00	17.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	671.06600		0.67107	729.77470	0.72977	671.066	0.00	17.20	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Put	846.56600		0.84657	812.57470	0.81257	846.566	0.00	17.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.50	Call	527.43630		0.52744	577.09280	0.57709	527.436	0.00	18.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.50	Put	1,192.93630		1.19294	1,149.89280	1.14989	1,192.936	0.00	18.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	420.09950		0.42010	461.82310	0.46182	420.099	0.00	19.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Put	1,585.59950		1.58560	1,534.62310	1.53462	1,585.600	0.00	19.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Call	325.88200		0.32588	359.89680	0.35990	325.882	0.00	20.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.60	Put	2,091.38200		2.09138	2,032.69680	2.03270	2,091.382	0.00	20.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Call	262.66700		0.26267	287.44550	0.28745	262.667	0.00	21.90	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.20	Put	2,628.16700		2.62817	2,560.24550	2.56025	2,628.167	0.00	21.90	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Call	261.62780		0.26163	284.42540	0.28443	261.628	0.00	22.01	0.00	0	14,100.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.23	Put	2,657.12780		2.65713	2,587.22540	2.58723	2,657.128	0.00	22.01	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			12.05020		12.05020	12.14880	12.14880		0.00	17.10	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Call	1,385.93310		1.38593	1,473.61500	1.47362	1,385.933	0.00	15.25	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.99	Put	325.73310		0.32573	314.81500	0.31482	325.733	0.00	15.25	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,379.53700		1.37954	1,467.15300	1.46715	1,379.537	0.00	15.26	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	329.33700		0.32934	318.35300	0.31835	329.337	0.00	15.26	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Call	1,373.16460		1.37316	1,460.71450	1.46071	1,373.165	0.00	15.27	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.01	Put	332.96460		0.33296	321.91450	0.32191	332.965	0.00	15.27	0.00	0	0.00
\$ / R MAXI	On 10/02/2014	Any day expiry			11.19790		11.19790	11.25000	11.25000		0.00	20.18	0.00	0	0.00
\$ / R MAXI	On 10/02/2014	Any day expiry	11.24	Put	14,885.60450		0.14886	0.00000	0.00000	14,885.604	0.00	20.44	0.00	0	0.00
\$ / R MAXI	On 10/02/2014	Any day expiry	11.24	Call	10,675.60450		0.10676	0.00000	0.00000	10,675.604	0.00	20.44	0.00	0	0.00
\$ / R MAXI	On 10/02/2014	Any day expiry	11.25	Call	10,279.63620		0.10280	0.00000	0.00000	10,279.636	5,414,000.00	20.51	400	200.00	200.00
\$ / R MAXI	On 10/02/2014	Any day expiry	11.25	Put	15,489.63620		0.15490	0.00000	0.00000	15,489.636	0.00	20.51	0.00	0	0.00
\$ / R MAXI	On 10/02/2014	Any day expiry	11.26	Call	9,895.53640		0.09896	0.00000	0.00000	9,895.536	0.00	20.57	0.00	0	0.00
\$ / R MAXI	On 10/02/2014	Any day expiry	11.26	Put	16,105.53640		0.16106	0.00000	0.00000	16,105.536	0.00	20.57	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			11.25830		11.25830	11.32590	11.32590		0.00	16.91	112,583.00	10	641.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Call	94,228.87510		0.94229	100,875.45910	1.00875	94,228.875	0.00	15.98	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.33	Put	1,398.87510		0.01399	1,285.45910	0.01285	1,398.875	0.00	15.98	0.00	0	200.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	79,437.01010		0.79437	85,980.28080	0.85980	79,437.010	0.00	15.90	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	2,607.01010		0.02607	2,390.28080	0.02390	2,607.010	0.00	15.90	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	78,534.86040		0.78535	85,069.68400	0.85070	78,534.860	0.00	15.89	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	2,704.86040		0.02705	2,479.68400	0.02480	2,704.860	0.00	15.89	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	77,635.71830		0.77636	84,161.82390	0.84162	77,635.718	0.00	15.89	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	2,805.71830		0.02806	2,571.82390	0.02572	2,805.718	0.00	15.89	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Call	48,372.77800		0.48373	0.00000	0.00000	48,372.778	0.00	16.14	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.87	Put	9,542.77800		0.09543	0.00000	0.00000	9,542.778	30,536.89	16.14	320	160.00	160.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.88	Call	47,670.34560	0.47670	53,464.26850	0.53464	47,670.346	16.16	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.88	Put	9,840.34560	0.09840	8,874.26850	0.08874	9,840.346	16.16	0.00	0	160.00
\$ / R MAXI	On	05/05/2014		Any day expiry			11.34820	11.34820	11.40000	11.40000		16.63	0.00	0	0.00
\$ / R MAXI	On	05/05/2014		Any day expiry	11.39	Call	35,877.01940	0.35877	0.00000	0.00000	35,877.019	16.75	0.00	0	0.00
\$ / R MAXI	On	05/05/2014		Any day expiry	11.39	Put	40,057.01940	0.40057	0.00000	0.00000	40,057.019	16.75	0.00	0	0.00
\$ / R MAXI	On	05/05/2014		Any day expiry	11.40	Call	35,484.90470	0.35485	0.00000	0.00000	35,484.905	16.79	0.00	0	0.00
\$ / R MAXI	On	05/05/2014		Any day expiry	11.40	Put	40,664.90470	0.40665	0.00000	0.00000	40,664.905	16.79	0.00	0	0.00
\$ / R MAXI	On	05/05/2014		Any day expiry	11.41	Call	35,096.93250	0.35097	0.00000	0.00000	35,096.933	16.82	0.00	0	0.00
\$ / R MAXI	On	05/05/2014		Any day expiry	11.41	Put	41,276.93250	0.41277	0.00000	0.00000	41,276.933	16.82	8,145,000.00	200	200.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			11.42710	11.42710	11.49930	11.49930		16.62	0.00	0	207.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	87,602.64440	0.87603	93,960.92430	0.93961	87,602.644	15.40	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	13,892.64440	0.13893	13,030.92430	0.13031	13,892.644	15.40	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	86,853.29910	0.86853	93,201.74900	0.93202	86,853.299	15.40	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	14,143.29910	0.14143	13,271.74900	0.13272	14,143.299	15.40	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	86,107.20550	0.86107	92,445.94390	0.92446	86,107.206	15.40	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	14,397.20550	0.14397	13,515.94390	0.13516	14,397.206	15.40	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future			11.62830	11.62830	11.70970	11.70970		16.70	127,911.30	11	35.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Call	116,051.21330	1.16051	123,132.33450	1.23132	116,051.213	15.10	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.64	Put	17,221.21330	0.17221	16,162.33450	0.16162	17,221.213	15.10	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Put	17,480.76140	0.17481	16,414.43670	0.16414	17,480.761	15.11	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.65	Call	115,310.76140	1.15311	122,384.43670	1.22384	115,310.761	15.11	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Call	114,572.72720	1.14573	121,638.94930	1.21639	114,572.727	15.11	0.00	0	0.00
\$ / R MAXI	On	15/09/2014		Foreign Exchange Future	10.66	Put	17,742.72720	0.17743	16,668.94930	0.16669	17,742.727	15.11	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			18.39830	18.39830	18.64690	18.64690		15.58	110,720,969.40	6,018	37,422.00
£ / R	On	17/03/2014		Foreign Exchange Future	10.40	Call	7,998.30000	7.99830	8,246.90000	8.24690	7,998.300	28.93	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	10.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	28.93	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	5,548.34670	5.54835	5,796.92650	5.79693	5,548.347	28.93	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	0.04670	0.00005	0.02650	0.00003	0.047	28.93	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	5,398.36180	5.39836	5,646.94380	5.64694	5,398.362	28.55	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	0.06180	0.00006	0.04380	0.00004	0.062	28.55	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	4,148.56670	4.14857	4,397.26070	4.39726	4,148.567	23.74	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	0.26670	0.00027	0.36070	0.00036	0.267	23.74	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	4,108.57980	4.10858	4,357.28440	4.35728	4,108.580	23.59	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	0.27980	0.00028	0.38440	0.00038	0.280	23.59	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	4,098.58310	4.09858	4,347.29060	4.34729	4,098.583	23.55	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	0.28310	0.00028	0.39060	0.00039	0.283	23.55	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	4,088.58650	4.08859	4,337.29680	4.33730	4,088.587	23.51	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	0.28650	0.00029	0.39680	0.00040	0.286	23.51	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	3,898.65990	3.89866	4,147.43680	4.14744	3,898.660	22.78	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	0.35990	0.00036	0.53680	0.00054	0.360	22.78	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Call	3,000.25660	3.00026	3,249.04900	3.24905	3,000.257	20.50	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	15.40	Put	1.95660	0.00196	2.14900	0.00215	1.957	20.50	0.00	0	7,500.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Call	1,431.96970	1.43197	1,673.42630	1.67343	1,431.970	16.31	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	17.00	Put	33.66970	0.03367	26.52630	0.02653	33.670	16.31	0.00	0	300.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.00	Call	603.47360	0.60347	809.27090	0.80927	603.474	15.06	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.00	Put	205.17360	0.20517	162.37090	0.16237	205.174	15.06	0.00	0	300.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Call	387.07470	0.38707	558.57640	0.55858	387.075	15.58	0.00	0	4,700.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.40	Put	388.77470	0.38877	311.67640	0.31168	388.775	15.58	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.72	Call	266.07990	0.26608	403.27000	0.40327	266.080	16.20	0.00	0	7,000.00
£ / R	On	17/03/2014		Foreign Exchange Future	18.72	Put	587.77990	0.58778	476.37000	0.47637	587.780	16.20	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			18.66160	18.66160	18.91960	18.91960		15.59	466,540.00	25	4,650.00
£ / R	On	13/06/2014		Foreign Exchange Future	15.00	Put	22.99480	0.02299	18.94520	0.01895	22.995	19.53	0.00	0	1,123.00
£ / R	On	13/06/2014		Foreign Exchange Future	15.00	Call	3,684.59480	3.68459	3,938.54520	3.93855	3,684.595	19.53	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	2,660.58250	2.66058	2,918.60780	2.91861	2,660.583	15.94	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	38.98250	0.03898	39.00780	0.03901	38.983	15.94	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	2,650.79620	2.65080	2,908.88790	2.90889	2,650.796	15.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	39.19620		0.03920		39.28790	0.03929	39.196	15.90	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	2,641.01140		2.64101	2,899.17020	2.89917	2,641.011	15.87	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	39.41140		0.03941	39.57020	0.03957	39.411	15.87	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	50.69050		0.05069	54.50250	0.05450	50.691	14.35	0.00	0	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Call	2,212.29050		2.21229	2,474.10250	2.47410	2,212.290	14.35	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Call	2,067.13530		2.06714	2,330.55530	2.33056	2,067.135	13.83	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	55.53530		0.05554	60.95530	0.06096	55.535	13.83	0.00	0	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Call	1,853.08230		1.85308	2,112.18600	2.11219	1,853.082	13.42	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	71.48230		0.07148	72.58600	0.07259	71.482	13.42	0.00	0	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	126.28040		0.12628	108.90840	0.10891	126.280	13.84	0.00	0	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Call	1,587.88040		1.58788	1,828.50840	1.82851	1,587.880	13.84	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Call	1,092.30370		1.09230	1,292.59980	1.29260	1,092.304	14.73	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	330.70370		0.33070	272.99980	0.27300	330.704	14.73	0.00	0	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Call	789.25200		0.78925	960.23500	0.96023	789.252	15.36	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	577.65200		0.57765	490.63500	0.49063	577.652	15.36	0.00	0	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Put	1,297.12310		1.29712	1,148.06720	1.14807	1,297.123	17.01	0.00	0	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	408.72310		0.40872	517.66720	0.51767	408.723	17.01	0.00	0	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	352.90110		0.35290	450.76810	0.45077	352.901	17.40	0.00	0	0	12,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Put	1,491.30110		1.49130	1,331.16810	1.33117	1,491.301	17.40	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.97530		18.97530	19.25060	19.25060		15.80	36,432,576.00	1,920	0	4,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	2,292.31800		2.29232	2,552.02400	2.55202	2,292.318	14.62	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	157.01800		0.15702	141.42400	0.14142	157.018	14.62	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	158.09020		0.15809	142.51830	0.14252	158.090	14.60	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	2,283.39020		2.28339	2,543.11830	2.54312	2,283.390	14.60	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	2,274.46950		2.27447	2,534.21710	2.53422	2,274.470	14.58	0.00	0	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	159.16950		0.15917	143.61710	0.14362	159.170	14.58	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			19.29550		19.29550	19.59210	19.59210		15.90	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Put	337.87790		0.33788	293.55270	0.29355	337.878	14.36	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.54	Call	2,093.37790		2.09338	2,345.65270	2.34565	2,093.378	14.36	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Call	2,086.20360		2.08620	2,337.79840	2.33780	2,086.204	14.37	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.55	Put	340.70360		0.34070	295.69840	0.29570	340.704	14.37	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Call	2,079.03970		2.07904	2,329.95100	2.32995	2,079.040	14.37	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.56	Put	343.53970		0.34354	297.85100	0.29785	343.540	14.37	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Call	1,484.85510		1.48486	1,693.51640	1.69352	1,484.855	14.92	0.00	0	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	689.35510		0.68936	601.41640	0.60142	689.355	14.92	0.00	0	0	500.00
£ / R	On 23/01/2015	Any day expiry			19.45130		19.45130	19.75980	19.75980		15.93	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Call	1,806.15940		1.80616	2,042.43380	2.04243	1,806.159	14.62	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	574.85940		0.57486	502.63380	0.50263	574.859	14.62	0.00	0	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	688.63660		0.68864	607.33490	0.60733	688.637	14.76	0.00	0	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.50	Call	1,639.93660		1.63994	1,867.13490	1.86713	1,639.937	14.76	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	752.27750		0.75228	659.98710	0.65999	752.278	14.92	0.00	0	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	18.63	Call	1,573.57750		1.57358	1,789.78710	1.78979	1,573.578	14.92	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.09	Call	1,360.96870		1.36097	1,552.98320	1.55298	1,360.969	15.49	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.09	Put	999.66870		0.99967	883.18320	0.88318	999.669	15.49	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Call	1,356.71180		1.35671	1,548.32660	1.54833	1,356.712	15.50	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.10	Put	1,005.41180		1.00541	888.52660	0.88853	1,005.412	15.50	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Call	1,352.46970		1.35247	1,543.68540	1.54369	1,352.470	15.51	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	19.11	Put	1,011.16970		1.01117	893.88540	0.89389	1,011.170	15.51	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	755.20620		0.75521	880.49870	0.88050	755.206	17.75	0.00	0	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.04	Put	2,343.90620		2.34391	2,160.69870	2.16070	2,343.906	17.75	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	626.37350		0.62637	738.24360	0.73824	626.373	18.45	0.00	0	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.70	Put	2,875.07350		2.87507	2,678.44360	2.67844	2,875.073	18.45	0.00	0	0	0.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	622.76970		0.62277	734.42840	0.73443	622.770	18.47	0.00	0	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.72	Put	2,891.46970		2.89147	2,694.62840	2.69463	2,891.470	18.47	0.00	0	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.11068		0.11068	0.11076	0.11076		17.79	0.00	0	0	110.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	2,068.75680		0.02069	2,077.49200	0.02077	2,068.757	23.44	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	1.15680		0.00001		1.79200	0.00002	1.157	23.44	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	1,079.74050		0.01080	1,085.97170	0.01086	1,079.741	1,079.741	17.79	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	12.14050		0.00012	10.27170	0.00010	12.140	12.140	17.79	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	296.21330		0.00296	313.83850	0.00314	296.213	296.213	17.48	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	228.61330		0.00229	238.13850	0.00238	228.613	228.613	17.48	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.11240		0.11240	0.11251	0.11251			16.09	2,809.90	25	12,834.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Call	2,255.09380		0.02255	2,265.62720	0.02266	2,255.094	2,255.094	20.20	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.09	Put	15.49380		0.00015	14.32720	0.00014	15.494	15.494	20.20	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Call	1,294.65120		0.01295	1,310.33520	0.01310	1,294.651	1,294.651	16.09	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10	Put	55.05120		0.00055	59.03520	0.00059	55.051	55.051	16.09	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Call	597.36910		0.00597	615.20690	0.00615	597.369	597.369	17.68	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.11	Put	357.76910		0.00358	363.90690	0.00364	357.769	357.769	17.68	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			15.18620		15.18620	15.27760	15.27760			15.98	22,521,134.60	1,483	88,966.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	2,697.89550		2.69790	2,789.23370	2.78923	2,697.895	2,697.895	22.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	1.69550		0.00170	1.63370	0.00163	1.696	1.696	22.44	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	1.71810		0.00172	1.65400	0.00165	1.718	1.718	22.39	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	2,687.91810		2.68792	2,779.25400	2.77925	2,687.918	2,687.918	22.39	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	2,677.94100		2.67794	2,769.27470	2.76927	2,677.941	2,677.941	22.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	1.74100		0.00174	1.67470	0.00167	1.741	1.741	22.34	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2.09970		0.00210	1.99560	0.00200	2.100	2.100	21.63	0.00	0	500.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	2,538.29970		2.53830	2,629.59560	2.62960	2,538.300	2,538.300	21.63	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	2,338.96130		2.33896	2,430.17920	2.43018	2,338.961	2,338.961	20.63	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2.76130		0.00276	2.57920	0.00258	2.761	2.761	20.63	0.00	0	8,800.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Call	262.80700		0.26281	314.07800	0.31408	262.807	262.807	16.38	0.00	0	5,500.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.35	Put	426.60700		0.42661	386.47800	0.38648	426.607	426.607	16.38	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Call	161.39030		0.16139	198.32360	0.19832	161.390	161.390	17.31	0.00	0	7,700.00
€ / R	On 17/03/2014	Foreign Exchange Future	15.70	Put	675.19030		0.67519	620.72360	0.62072	675.190	675.190	17.31	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			15.41500		15.41500	15.51260	15.51260			15.74	9,634,375.00	625	22,028.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,692.85160		1.69285	1,787.93240	1.78793	1,692.852	1,692.852	15.07	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	67.85160		0.06785	65.33240	0.06533	67.852	67.852	15.07	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,683.59500		1.68359	1,778.67290	1.77867	1,683.595	1,683.595	15.04	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	68.59500		0.06859	66.07290	0.06607	68.595	68.595	15.04	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,674.34670		1.67435	1,769.42160	1.76942	1,674.347	1,674.347	15.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	69.34670		0.06935	66.82160	0.06682	69.347	69.347	15.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Call	1,637.43920		1.63744	1,732.50160	1.73250	1,637.439	1,637.439	14.91	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	72.43920		0.07244	69.90160	0.06990	72.439	72.439	14.91	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Call	1,381.22290		1.38122	1,469.67640	1.46968	1,381.223	1,381.223	14.85	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	116.22290		0.11622	107.07640	0.10708	116.223	116.223	14.85	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Call	1,181.40150		1.18140	1,266.58120	1.26658	1,181.401	1,181.401	14.80	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	166.40150		0.16640	153.98120	0.15398	166.402	166.402	14.80	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	304.63140		0.30463	279.49040	0.27949	304.631	304.631	15.02	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Call	869.63140		0.86963	942.09040	0.94209	869.631	869.631	15.02	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	300.78300		0.30078	335.50300	0.33550	300.783	300.783	17.64	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Put	1,235.78300		1.23578	1,172.90300	1.17290	1,235.783	1,235.783	17.64	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	290.92940		0.29093	324.67550	0.32468	290.929	290.929	17.75	0.00	0	12,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Put	1,275.92940		1.27593	1,212.07550	1.21208	1,275.929	1,275.929	17.75	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.68930		15.68930	15.79990	15.79990			15.88	27,456,275.00	1,750	3,270.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	1,560.39250		1.56039	1,657.95040	1.65795	1,560.393	1,560.393	14.60	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	211.09250		0.21109	198.05040	0.19805	211.093	211.093	14.60	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	1,552.80440		1.55280	1,650.24020	1.65024	1,552.804	1,552.804	14.60	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	213.50440		0.21350	200.34020	0.20034	213.504	213.504	14.60	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	1,545.23570		1.54524	1,642.54890	1.64255	1,545.236	1,545.236	14.60	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	215.93570		0.21594	202.64890	0.20265	215.936	215.936	14.60	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.97180		15.97180	16.09860	16.09860			15.99	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	124.54680		0.12455	118.11970	0.11812	124.547	124.547	14.56	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	2,406.34680		2.40635	2,526.71970	2.52672	2,406.347	2,406.347	14.56	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	2,397.69240	2.39769	2,517.97770	2.51798	2,397.692	14.55	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	125.89240	0.12589	119.37770	0.11938	125.892	14.55	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	2,389.04920	2.38905	2,509.24350	2.50924	2,389.049	14.55	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	127.24920	0.12725	120.64350	0.12064	127.249	14.55	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			16.26780	16.26780	16.40360	16.40360		16.39	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Put	441.51280	0.44151	413.79390	0.41379	441.513	14.70	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.94	Call	1,769.31280	1.76931	1,877.39390	1.87739	1,769.313	14.70	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Call	1,762.98520	1.76299	1,870.84430	1.87084	1,762.985	14.71	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.95	Put	445.18520	0.44519	417.24430	0.41724	445.185	14.71	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Call	1,756.67560	1.75668	1,864.31770	1.86432	1,756.676	14.71	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.96	Put	448.87560	0.44888	420.71770	0.42072	448.876	14.71	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			399.20300	399.20300	398.01500	398.01500			0.00	0	0.00
AL37	On 08/05/2014	Index Future			404.90500	404.90500	403.71200	403.71200			0.00	0	0.00
AL37	On 07/08/2014	Index Future			411.07100	411.07100	409.86100	409.86100			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			466.06200	466.06200	464.72800	464.72800			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			472.71800	472.71800	471.37900	471.37900			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			479.91700	479.91700	478.55900	478.55900			0.00	0	0.00
ALBI	On 06/02/2014	Index Future			423.22800	423.22800	422.88400	422.88400			8,464,560.00	2	552.00
ALBI	On 08/05/2014	Index Future			429.27300	429.27300	428.93600	428.93600			0.00	0	277.00
ALBI	On 07/08/2014	Index Future			435.81000	435.81000	435.47000	435.47000			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			442.70900	442.70900	442.36200	442.36200			0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.87960	9.87960	9.84000	9.84000			3,665,331.60	371	8,894.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	418.04360	0.41804	384.45170	0.38445	418.044	11.34	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	28.44360	0.02844	34.45170	0.03445	28.444	11.34	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	30.08750	0.03009	36.48570	0.03649	30.088	11.36	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	409.68750	0.40969	376.48570	0.37649	409.688	11.36	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	401.40270	0.40140	368.60450	0.36860	401.403	11.37	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	31.80270	0.03180	38.60450	0.03860	31.803	11.37	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.96920	9.96920	9.93240	9.93240			59,815.20	6	2,660.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	813.65260	0.81365	783.35530	0.78336	813.653	11.95	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	44.45260	0.04445	50.95530	0.05096	44.453	11.95	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	432.80100	0.43280	411.98800	0.41199	432.801	11.86	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Put	163.60100	0.16360	179.58800	0.17959	163.601	11.86	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	322.92920	0.32293	305.95700	0.30596	322.929	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	243.72920	0.24373	263.55700	0.26356	243.729	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	317.71330	0.31771	300.93910	0.30094	317.713	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	248.51330	0.24851	268.53910	0.26854	248.513	11.91	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	312.55420	0.31255	296.29010	0.29629	312.554	11.92	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	253.35420	0.25335	273.89010	0.27389	253.354	11.92	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Put	809.17640	0.80918	843.03570	0.84304	809.176	12.98	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	78.37640	0.07838	75.43570	0.07544	78.376	12.98	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.08090	10.08090	10.05180	10.05180			3,528,315.00	350	2,000.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	699.93510	0.69994	679.90010	0.67990	699.935	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	159.03510	0.15904	168.10010	0.16810	159.035	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	692.80710	0.69281	672.88800	0.67289	692.807	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	161.90710	0.16191	171.08800	0.17109	161.907	12.01	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	685.71900	0.68572	666.08240	0.66608	685.719	12.00	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	164.81900	0.16482	174.28240	0.17428	164.819	12.00	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.19950	10.19950	10.17940	10.17940			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Put	204.90420	0.20490	211.52300	0.21152	204.904	12.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.59	Call	814.40420		0.81440	800.92300	0.80092		814.404	12.20	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	807.33950		0.80734	793.93300	0.79393		807.339	12.19	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	207.83950		0.20784	214.53300	0.21453		207.840	12.19	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Call	800.30850		0.80031	786.97410	0.78697		800.309	12.19	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.61	Put	210.80850		0.21081	217.57410	0.21757		210.808	12.19	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			10.16710		10.16710	10.11000	10.11000			18.07	254,177.50	25	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	373.15420		0.37315	344.77050	0.34477		373.154	17.86	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	146.05420		0.14605	174.77050	0.17477		146.054	17.86	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	366.97500		0.36697	339.02080	0.33902		366.975	17.87	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	149.87500		0.14988	179.02080	0.17902		149.875	17.87	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	360.86150		0.36086	333.33510	0.33334		360.862	17.88	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	153.76150		0.15376	183.33510	0.18334		153.761	17.88	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			10.29740		10.29740	10.24400	10.24400			15.75	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Call	635.96950		0.63597	605.76360	0.60576		635.969	15.12	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.84	Put	178.56950		0.17857	201.76360	0.20176		178.570	15.12	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Call	629.51370		0.62951	599.55000	0.59955		629.514	15.13	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.85	Put	182.11370		0.18211	205.55000	0.20555		182.114	15.13	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Put	185.69990		0.18570	209.38240	0.20938		185.700	15.15	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future	9.86	Call	623.09990		0.62310	593.38240	0.59338		623.100	15.15	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			478.23860		478.23860	-516.18360	-516.18360				0.00	0	2,304.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,061.20370		1,061.20370	1,095.99890	1,095.99890				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,145.93550		1,145.93550	1,181.53630	1,181.53630				0.00	0	3,784.00
CF CANDO CAFI	On 17/03/2014	Can-Do Future			140.87800		140.87800	140.04640	140.04640				0.00	0	2,500.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			703.10290		703.10290	779.33260	779.33260				0.00	0	4,488.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			1,037.31170		1,037.31170	1,073.86250	1,073.86250				0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			116.98230		116.98230	128.02900	128.02900				0.00	0	5,000.00
CF CANDO CAFN	On 17/02/2014	Can-Do Future			61.60490		61.60490	78.56960	78.56960				0.00	0	2,500.00
CHF / R	On 17/03/2014	Foreign Exchange Future			12.43860		12.43860	12.50120	12.50120			16.23	0.00	0	489.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	1,166.13610		1.16614	1,226.91170	1.22691		1,166.136	18.04	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	17.53610		0.01754	15.71170	0.01571		17.536	18.04	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	1,156.51270		1.15651	1,217.29110	1.21729		1,156.513	17.99	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	17.91270		0.01791	16.09110	0.01609		17.913	17.99	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	1,146.89760		1.14690	1,207.67950	1.20768		1,146.898	17.94	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	18.29760		0.01830	16.47950	0.01648		18.298	17.94	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.63560		12.63560	12.70390	12.70390			15.74	0.00	0	1,857.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Call	1,124.98740		1.12499	1,184.26840	1.18427		1,124.987	14.03	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.59	Put	79.38740		0.07939	70.36840	0.07037		79.387	14.03	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	1,116.87120		1.11687	1,175.97140	1.17597		1,116.871	14.04	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	81.27120		0.08127	72.07140	0.07207		81.271	14.04	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Call	1,108.78470		1.10878	1,167.70210	1.16770		1,108.785	14.06	0.00	0	0.00
CHF / R	On 13/06/2014	Foreign Exchange Future	11.61	Put	83.18470		0.08318	73.80210	0.07380		83.185	14.06	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.86350		1.86350	1.87330	1.87330			16.62	0.00	0	250.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	1,751.46470		0.17515	1,847.88600	0.18479		1,751.465	16.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	16.46470		0.00165		14.88600	0.00149	16.465	16.55	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	1,655.88420		0.16559	1,751.96430	0.17520	1,655.884	16.48	16.48	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	20.88420		0.00209	18.96430	0.00190	20.884	16.48	16.48	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	1,561.29940		0.15613	1,656.97280	0.16570	1,561.299	16.41	16.41	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	26.29940		0.00263	23.97280	0.00240	26.299	16.41	16.41	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.88620		1.88620	1.89670	1.89670		16.65	16.65	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Call	2,060.44190		0.20604	2,160.43850	0.21604	2,060.442	15.66	15.66	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.69	Put	98.44190		0.00984	93.43850	0.00934	98.442	15.66	15.66	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Call	1,972.32150		0.19723	2,071.88300	0.20719	1,972.321	15.59	15.59	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.70	Put	110.32150		0.01103	104.88300	0.01049	110.321	15.59	15.59	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Call	1,887.53370		0.18875	1,986.29530	0.19863	1,887.534	15.60	15.60	0.00	0	0.00
CNH / R	On 13/06/2014	Foreign Exchange Future	1.71	Put	125.53370		0.01255	119.29530	0.01193	125.534	15.60	15.60	0.00	0	0.00
EL28	On 06/02/2014	Bond Future			111.26883		111.26883	111.27420	111.27420		0.00	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	110.99	Call	278.83000		0.27883	284.20000	0.28420	278.830	0.00	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Call	268.83000		0.26883	274.20000	0.27420	268.830	0.00	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Call	258.83000		0.25883	264.20000	0.26420	258.830	0.00	0.00	0.00	0	0.00
EL28	On 06/02/2014	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			111.45197		111.45197	111.46004	111.46004		0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	113.99	Put	2,538.03000		2.53803	2,529.96000	2.52996	2,538.030	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.00	Put	2,548.03000		2.54803	2,539.96000	2.53996	2,548.030	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 08/05/2014	Bond Future	114.01	Put	2,558.03000		2.55803	2,549.96000	2.54996	2,558.030	0.00	0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future			10.03187		81.54511	10.00318	81.74779		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	3,591.06000		3.59106	3,388.38000	3.38838	3,591.060	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	3,515.53000		3.51553	3,312.85000	3.31285	3,515.530	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	3,440.11000		3.44011	3,237.43000	3.23743	3,440.110	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future			10.14941		78.92566	10.11948	79.13314		0.00	0.00	0.00	0	6,292.00
ES33	On 08/05/2014	Bond Future	9.54	Put	4,400.55000		4.40055	4,193.07000	4.19307	4,400.550	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.55	Put	4,325.26000		4.32526	4,117.78000	4.11778	4,325.260	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2014	Bond Future	9.56	Put	4,250.07000		4.25007	4,042.59000	4.04259	4,250.070	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2014	Bond Future			10.25940		80.01980	10.22851	80.23018		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.14	Put	818.18000		0.81818	607.80000	0.60780	818.180	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Put	749.14000		0.74914	538.76000	0.53876	749.140	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.15	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2014	Bond Future	10.16	Put	680.19000		0.68019	469.81000	0.46981	680.190	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2014	Bond Future			10.36873		77.50356	10.33692	77.71646		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 06/11/2014	Bond Future	10.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.29	Put	528.61000		0.52861		315.71000	0.31571	528.610		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.30	Put	461.15000		0.46115		248.25000	0.24825	461.150		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/11/2014	Bond Future	10.31	Put	393.79000		0.39379		180.89000	0.18089	393.790		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			422.52800		422.52800		422.01200	422.01200			490,132,480.00	116	170.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	174,620.00000		17.46200		179,780.00000	17.97800	174,620.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	174,720.00000		17.47200		179,880.00000	17.98800	174,720.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	174,820.00000		17.48200		179,980.00000	17.99800	174,820.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			428.56300		428.56300		428.05200	428.05200			505,704,340.00	118	145.00
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	134,270.00000		13.42700		139,380.00000	13.93800	134,270.000		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	134,370.00000		13.43700		139,480.00000	13.94800	134,370.000		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	134,470.00000		13.44700		139,580.00000	13.95800	134,470.000		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 07/08/2014	GOVI			435.08900		435.08900		434.57200	434.57200			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	249,010.00000		24.90100		254,180.00000	25.41800	249,010.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/08/2014	GOVI	460.00	Put	249,110.00000		24.91100		254,280.00000	25.42800	249,110.000		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	249,210.00000		24.92100		254,380.00000	25.43800	249,210.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI			441.97600		441.97600		441.45000	441.45000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	448.99	Put	70,140.00000		7.01400		75,400.00000	7.54000	70,140.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.00	Put	70,240.00000		7.02400		75,500.00000	7.55000	70,240.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/11/2014	GOVI	449.01	Put	70,340.00000		7.03400		75,600.00000	7.56000	70,340.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future			105.46024		105.46024		105.46611	105.46611			0.00	0	0.00
I2025	On 06/02/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	110.99	Put	5,529.76000		5.52976		5,523.89000	5.52389	5,529.760		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.00	Put	5,539.76000		5.53976		5,533.89000	5.53389	5,539.760		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 06/02/2014	Bond Future	111.01	Put	5,549.76000		5.54976		5,543.89000	5.54389	5,549.760		0.00	0	0.00
I2025	On 08/05/2014	Bond Future			106.98034		106.98034		106.98879	106.98879			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2025	On 08/05/2014	Bond Future	110.99	Put	4,009.66000		4.00966		4,001.21000	4.00121	4,009.660		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	4,019.66000		4.01966		4,011.21000	4.01121	4,019.660		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	4,029.66000		4.02966		4,021.21000	4.02121	4,029.660		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/02/2014	Bond Future			103.73628		103.73628		103.74140	103.74140			0.00	0	24.00
I2038	On 06/02/2014	Bond Future	106.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 06/02/2014	Bond Future	106.99	Put	3,253.72000		3.25372		3,248.60000	3.24860	3,253.720		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.00	Put	3,263.72000		3.26372		3,258.60000	3.25860	3,263.720		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 06/02/2014	Bond Future	107.01	Put	3,273.72000		3.27372		3,268.60000	3.26860	3,273.720		0.00	0	0.00
I2038	On 08/05/2014	Bond Future			105.23160		105.23160		105.23918	105.23918			0.00	0	33.00
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	3,758.40000		3.75840		3,750.82000	3.75082	3,758.400		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.00	Put	3,768.40000		3.76840		3,760.82000	3.76082	3,768.400		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2038	On 08/05/2014	Bond Future	109.01	Put	3,778.40000		3.77840		3,770.82000	3.77082	3,778.400		0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/02/2014	Bond Future			107.71059		107.71059		107.71599	107.71599			13,140,691.98	122	350.00
I2050	On 06/02/2014	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	109.99	Put	2,279.41000		2.27941		2,274.01000	2.27401	2,279.410		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.00	Put	2,289.41000		2.28941		2,284.01000	2.28401	2,289.410		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 06/02/2014	Bond Future	110.01	Put	2,299.41000		2.29941		2,294.01000	2.29401	2,299.410		0.00	0	0.00
I2050	On 08/05/2014	Bond Future			109.26321		109.26321		109.27120	109.27120			13,330,111.62	122	122.00
I2050	On 08/05/2014	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	114.99	Put	5,726.79000		5.72679		5,718.80000	5.71880	5,726.790		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.00	Put	5,736.79000		5.73679		5,728.80000	5.72880	5,736.790		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
I2050	On 08/05/2014	Bond Future	115.01	Put	5,746.79000		5.74679		5,738.80000	5.73880	5,746.790		0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/02/2014	Index Future			192.99600		192.99600		193.02400	193.02400			335,813,040.00	174	632.00
IGOV	On 08/05/2014	Index Future			195.77600		195.77600		195.81100	195.81100			1,247,093,120.00	637	667.00
IGOV	On 07/08/2014	Index Future			198.78100		198.78100		198.81700	198.81700			178,902,900.00	90	90.00
IGOV	On 06/11/2014	Index Future			201.95100		201.95100		201.98600	201.98600			1,116,789,030.00	553	0.00
ILBI	On 06/02/2014	Index Future			520.61200		520.61200		536.40800	536.40800			0.00	0	190.00
ILBI	On 08/05/2014	Index Future			528.30200		528.30200		543.63300	543.63300			0.00	0	0.00
ILBI	On 07/08/2014	Index Future			536.32200		536.32200		551.40400	551.40400			0.00	0	20.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.72000		94.28000		5.79000	94.21000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.82000		94.18000		5.95000	94.05000			0.00	0	4,000.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future			6.20000		93.80000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future			6.30000		93.70000		6.53000	93.47000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.81000		93.19000		7.03000	92.97000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			6.91000		93.09000		7.18000	92.82000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			7.35000		92.65000		7.55000	92.45000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.79000		92.21000		7.97000	92.03000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			8.01000		91.99000		8.15000	91.85000			0.00	0	2,000.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			8.13000		91.87000		8.28000	91.72000			0.00	0	3,200.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			8.24000		91.76000		8.38000	91.62000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			8.36000		91.64000		8.41000	91.59000			0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			9.10000		9.10000		9.13290	9.13290		11.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	961.67040		0.96167		994.39320	0.99439	961.670	14.46	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	1.67040		0.00167		1.49320	0.00149	1.670	14.46	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	951.76020		0.95176		984.47280	0.98447	951.760	14.42	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	1.76020		0.00176		1.57280	0.00157	1.760	14.42	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	941.85480		0.94185		974.55650	0.97456	941.855	14.38	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	1.85480		0.00185		1.65650	0.00166	1.855	14.38	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			9.18420		9.18420		9.21920	9.21920		12.39	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Call	784.96650		0.78497		816.88370	0.81688	784.966	12.37	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.44	Put	40.76650		0.04077		37.68370	0.03768	40.767	12.37	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	42.01380		0.04201		38.85940	0.03886	42.014	12.36	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	776.21380		0.77621		808.05940	0.80806	776.214	12.36	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Call	767.49240		0.76749		799.26520	0.79927	767.492	12.35	0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	8.46	Put	43.29240		0.04329		40.06520	0.04007	43.292	12.35	0.00	0	0.00
QUANTO € / \$	On 17/03/2014	Foreign Exchange Future			1.34890		1.34890		1.34890	1.34890			741,895.00	550	625.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.34900		1.34900		1.34900	1.34900			0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future			9.09070		9.09070	0.10998	9.08550	9.08550		17.38	0.00	0	2,250.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Call	121.81210		0.01218	0.10998	123.00620	0.01230	121.812	17.84	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.04	Put	9,614.81210		0.96148	0.10998	9,668.00620	0.96680	9,614.812	17.84	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Call	119.37840		0.01194	0.10998	119.19320	0.01192	119.378	17.91	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.05	Put	9,712.37840		0.97124	0.10998	9,764.19320	0.97642	9,712.378	17.91	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Put	9,810.01120		0.98100	0.10998	9,860.49260	0.98605	9,810.011	17.98	0.00	0	0.00
R / ¥EN	On 17/03/2014	Foreign Exchange Future	10.06	Call	117.01120		0.01170	0.10998	115.49260	0.01155	117.011	17.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future			7.27166		114.72553		7.41665	114.49841		2.42	0.00	0	24,438.00
R157	On 06/02/2014	Bond Future			0.00000		0.00000		0.00000	0.00000		2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,601.22000		2.60122		2,828.34000	2.82834	2,601.220	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,585.02000		2.58502		2,812.14000	2.81214	2,585.020	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	0.00000		0.00000		0.00000	0.00000	0.000	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	0.00000		0.00000		0.00000	0.00000	0.000	2.34	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,568.83000		2.56883		2,795.95000	2.79595	2,568.830	2.34	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.57511		109.55248		7.74793	109.32468		2.31	0.00	0	4,125.00
R157	On 08/05/2014	Bond Future	5.19	Call	2.20000		0.00220		1.43000	0.00143	2.200	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	3,217.28000		3.21728		3,444.31000	3.44431	3,217.280	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	2.28000		0.00228		1.48000	0.00148	2.280	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	3,203.60000		3.20360		3,430.60000	3.43060	3,203.600	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	2.36000		0.00236		1.53000	0.00153	2.360	2.24	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	3,189.92000		3.18992		3,416.89000	3.41689	3,189.920	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.91230		111.22252		8.12848	110.99088		2.05	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	192.45000		0.19245		150.75000	0.15075	192.450	2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,461.87000		1.46187		1,651.81000	1.65181	1,461.870	2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	194.76000		0.19476		152.65000	0.15265	194.760	2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,453.26000		1.45326		1,642.79000	1.64279	1,453.260	2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,444.67000		1.44467		1,633.78000	1.63378	1,444.670	2.00	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	197.09000		0.19709		154.56000	0.15456	197.090	2.00	0.00	0	0.00
R157	On 06/11/2014	Bond Future			8.39122		106.16966		8.67763	105.93322		1.84	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Call	112.66000		0.11266		85.73000	0.08573	112.660	1.79	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.19	Put	1,958.99000		1.95899		2,168.50000	2.16850	1,958.990	1.79	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Call	113.79000		0.11379		86.63000	0.08663	113.790	1.79	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.20	Put	1,951.61000		1.95161		2,160.89000	2.16089	1,951.610	1.79	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Call	114.93000		0.11493		87.53000	0.08753	114.930	1.79	0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.21	Put	1,944.25000		1.94425		2,153.29000	2.15329	1,944.250	1.79	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157/R206	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/02/2014	Bond Future		8.90608	113.53607		8.92234	113.40279		14.36	0.00	0	27,092.00
R186	On 06/02/2014	Bond Future	7.74	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	10,170.70000	10.17070	10,303.98000	10.30398	10,170.700	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	10,078.10000	10.07810	10,211.38000	10.21138	10,078.100	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	0.00000	0.00000	0.00000	0.00000	0.000	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	9,985.59000	9.98559	10,118.87000	10.11887	9,985.590	13.96	0.00	0	0.00
R186	On 06/02/2014	Bond Future	8.75	Put	1,448.99000	1.44899	1,735.74000	1.73574	1,448.990	14.36	0.00	0	250.00
R186	On 06/02/2014	Bond Future	8.75	Call	158.13000	0.15813	311.60000	0.31160	158.130	14.36	0.00	0	0.00
R186	On 08/05/2014	Bond Future		9.01498	115.15849		9.03152	115.02599		14.84	5,757,924.50	50	25,788.00
R186	On 08/05/2014	Bond Future	7.09	Put	17,169.55000	17.16955	17,307.51000	17.30751	17,169.550	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	104.53000	0.10453	109.99000	0.10999	104.530	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	107.24000	0.10724	112.79000	0.11279	107.240	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	17,074.52000	17.07452	17,212.57000	17.21257	17,074.520	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	16,979.66000	16.97966	17,117.80000	17.11780	16,979.660	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	110.01000	0.11001	115.65000	0.11565	110.010	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	278.12000	0.27812	287.18000	0.28718	278.120	14.46	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	13,418.32000	13.41832	13,559.88000	13.55988	13,418.320	14.46	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,203.48000	1.20348	1,213.60000	1.21360	1,203.480	14.65	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	8.25	Put	7,582.60000	7.58260	7,725.22000	7.72522	7,582.600	14.65	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	6,021.28000	6.02128	6,159.69000	6.15969	6,021.280	14.75	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.50	Call	1,782.09000	1.78209	1,788.00000	1.78800	1,782.090	14.75	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.75	Call	2,519.74000	2.51974	2,518.21000	2.51821	2,519.740	14.84	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.75	Put	4,673.14000	4.67314	4,804.11000	4.80411	4,673.140	14.84	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Call	3,429.06000	3.42906	3,417.08000	3.41708	3,429.060	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.00	Put	3,549.25000	3.54925	3,669.77000	3.66977	3,549.250	14.96	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.25	Call	4,493.99000	4.49399	4,469.02000	4.46902	4,493.990	15.07	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.25	Put	2,632.06000	2.63206	2,739.59000	2.73959	2,632.060	15.07	0.00	0	8,000.00
R186	On 08/05/2014	Bond Future	9.75	Call	7,028.01000	7.02801	6,973.29000	6.97329	7,028.010	15.29	0.00	0	0.00
R186	On 08/05/2014	Bond Future	9.75	Put	1,349.22000	1.34922	1,427.00000	1.42700	1,349.220	15.29	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future		9.11426	111.61837		9.13148	111.48342		14.30	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	1,980.12000	1.98012	1,971.42000	1.97142	1,980.120	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	8,720.68000	8.72068	8,846.93000	8.84693	8,720.680	14.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	2,003.66000	2.00366	1,994.75000	1.99475	2,003.660	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	8,659.04000	8.65904	8,785.08000	8.78508	8,659.040	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	2,027.39000	2.02739	2,018.26000	2.01826	2,027.390	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	8,597.67000	8.59767	8,723.49000	8.72349	8,597.670	14.05	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.92	Put	5,363.95000	5.36395	5,472.59000	5.47259	5,363.950	14.27	0.00	0	840.00
R186	On 07/08/2014	Bond Future	8.92	Call	3,825.31000	3.82531	3,799.00000	3.79900	3,825.310	14.27	0.00	0	0.00
R186	On 06/11/2014	Bond Future		9.20913	113.38780		9.22715	113.24960		13.65	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Call	2,164.30000	2.16430	2,149.48000	2.14948	2,164.300	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.14	Put	10,820.80000	10.82080	10,944.18000	10.94418	10,820.800	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Call	2,185.20000	2.18520	2,170.18000	2.17018	2,185.200	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.15	Put	10,756.39000	10.75639	10,879.57000	10.87957	10,756.390	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Call	2,206.24000	2.20624	2,191.02000	2.19102	2,206.240	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	8.16	Put	10,692.21000	10.69221	10,815.19000	10.81519	10,692.210	13.31	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Call	5,212.75000	5.21275	5,170.89000	5.17089	5,212.750	13.62	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	5,513.69000	5.51369	5,610.03000	5.61003	5,513.690	13.62	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

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/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/02/2014		Bond Future	266.01627	266.01627		266.03174	266.03174			545,067,337.23	2,049	0.00
R197	On 06/02/2014	279.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	279.99	Put	13,973.73000	13.97373	13,958.26000	13.95826	13,973.730	13,973.730		0.00	0	0.00
R197	On 06/02/2014	280.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 06/02/2014	280.00	Put	13,983.73000	13.98373	13,968.26000	13.96826	13,983.730	13,983.730		0.00	0	0.00
R197	On 06/02/2014	280.01	Put	13,993.73000	13.99373	13,978.26000	13.97826	13,993.730	13,993.730		0.00	0	0.00
R197	On 06/02/2014	280.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 08/05/2014		Bond Future	269.85067	269.85067		269.87264	269.87264			552,924,022.83	2,049	2,049.00
R197	On 08/05/2014	249.99	Call	19,860.67000	19.86067	19,882.64000	19.88264	19,860.670	19,860.670		0.00	0	0.00
R197	On 08/05/2014	249.99	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 08/05/2014	250.00	Call	19,850.67000	19.85067	19,872.64000	19.87264	19,850.670	19,850.670		0.00	0	0.00
R197	On 08/05/2014	250.00	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 08/05/2014	250.01	Call	19,840.67000	19.84067	19,862.64000	19.86264	19,840.670	19,840.670		0.00	0	0.00
R197	On 08/05/2014	250.01	Put	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 06/02/2014		Bond Future	6.40326	103.16340		6.52830	103.05894		1.29	0.00	0	0.00
R201	On 06/02/2014	5.24	Put	980.04000	0.98004	1,084.50000	1.08450	980.040	980.040	1.24	0.00	0	0.00
R201	On 06/02/2014	5.24	Call	0.00000	0.00000		0.00000	0.00000	0.000	1.24	0.00	0	0.00
R201	On 06/02/2014	5.25	Call	0.00000	0.00000		0.00000	0.00000	0.000	1.24	0.00	0	0.00
R201	On 06/02/2014	5.25	Put	971.55000	0.97155	1,076.01000	1.07601	971.550	971.550	1.24	0.00	0	0.00
R201	On 06/02/2014	5.26	Call	0.00000	0.00000		0.00000	0.00000	0.000	1.24	0.00	0	0.00
R201	On 06/02/2014	5.26	Put	963.06000	0.96306	1,067.52000	1.06752	963.060	963.060	1.24	0.00	0	0.00
R201	On 08/05/2014		Bond Future	6.67949	104.63758		6.85406	104.53403		1.05	0.00	0	0.00
R201	On 08/05/2014	4.74	Call	3.18000	0.00318	2.08000	0.00208	3.180	3.180	1.02	0.00	0	0.00
R201	On 08/05/2014	4.74	Put	1,166.79000	1.16679	1,269.24000	1.26924	1,166.790	1,166.790	1.02	0.00	0	0.00
R201	On 08/05/2014	4.75	Call	3.28000	0.00328	2.14000	0.00214	3.280	3.280	1.02	0.00	0	0.00
R201	On 08/05/2014	4.75	Put	1,160.83000	1.16083	1,263.24000	1.26324	1,160.830	1,160.830	1.02	0.00	0	0.00
R201	On 08/05/2014	4.76	Call	3.39000	0.00339	2.21000	0.00221	3.390	3.390	1.02	0.00	0	0.00
R201	On 08/05/2014	4.76	Put	1,154.88000	1.15488	1,257.25000	1.25725	1,154.880	1,154.880	1.02	0.00	0	0.00
R201	On 07/08/2014		Bond Future	6.99277	101.81960		7.28899	101.71411		0.80	0.00	0	0.00
R201	On 07/08/2014	5.29	Put	651.39000	0.65139	744.85000	0.74485	651.390	651.390	0.78	0.00	0	0.00
R201	On 07/08/2014	5.29	Call	40.73000	0.04073	28.70000	0.02870	40.730	40.730	0.78	0.00	0	0.00
R201	On 07/08/2014	5.30	Call	41.24000	0.04124	29.08000	0.02908	41.240	41.240	0.78	0.00	0	0.00
R201	On 07/08/2014	5.30	Put	648.29000	0.64829	741.62000	0.74162	648.290	648.290	0.78	0.00	0	0.00
R201	On 07/08/2014	5.31	Call	41.75000	0.04175	29.47000	0.02947	41.750	41.750	0.78	0.00	0	0.00
R201	On 07/08/2014	5.31	Put	645.20000	0.64520	738.41000	0.73841	645.200	645.200	0.78	0.00	0	0.00
R201	On 22/12/2014		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/02/2014		Bond Future	202.91792	202.91792		202.92867	202.92867		11.62	9,021,324,887.36	44,458	949.00
R202	On 06/02/2014	208.99	Call	2.41000	0.00241	34.89000	0.03489	2.410	2.410	12.06	0.00	0	0.00
R202	On 06/02/2014	208.99	Put	6,074.49000	6.07449	6,096.22000	6.09622	6,074.490	6,074.490	12.06	0.00	0	0.00
R202	On 06/02/2014	209.00	Call	2.38000	0.00238	34.61000	0.03461	2.380	2.380	12.06	0.00	0	0.00
R202	On 06/02/2014	209.00	Put	6,084.46000	6.08446	6,105.94000	6.10594	6,084.460	6,084.460	12.06	0.00	0	0.00
R202	On 06/02/2014	209.01	Put	6,094.42000	6.09442	6,115.66000	6.11566	6,094.420	6,094.420	12.06	0.00	0	0.00
R202	On 06/02/2014	209.01	Call	2.34000	0.00234	34.33000	0.03433	2.340	2.340	12.06	0.00	0	0.00
R202	On 08/05/2014		Bond Future	205.84278	205.84278		205.85825	205.85825			9,158,356,967.76	44,492	44,492.00
R202	On 08/05/2014	214.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 08/05/2014	214.99	Put	9,147.22000	9.14722	9,131.75000	9.13175	9,147.220	9,147.220		0.00	0	0.00
R202	On 08/05/2014	215.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 08/05/2014	215.00	Put	9,157.22000	9.15722	9,141.75000	9.14175	9,157.220	9,157.220		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 08/05/2014	Bond Future	215.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 08/05/2014	Bond Future	215.01	Put		9.16722000	9.16722	9,151.75000	9.15175		9,167.220		0.00	0	0.00
R202	On 07/12/2033	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 06/02/2014	Bond Future				8.72695	97.47819		8.77848	97.17344		11.54	48,739,095.00	500	9,757.00
R2023	On 06/02/2014	Bond Future	7.84	Call		0.00000	0.00000		0.01000	0.00001	0.000	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.84	Put		5,451.02000	5.45102	5,755.78000	5.75578		5,451.020	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.85	Call		0.00000	0.00000		0.02000	0.00002	0.000	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.85	Put		5,387.34000	5.38734	5,692.11000	5.69211		5,387.340	11.34	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.86	Call		0.00000	0.00000		0.02000	0.00002	0.000	11.35	0.00	0	0.00
R2023	On 06/02/2014	Bond Future	7.86	Put		5,323.70000	5.32370	5,628.47000	5.62847		5,323.700	11.35	0.00	0	0.00
R2023	On 08/05/2014	Bond Future				8.84291	94.95119		8.89621	94.64425		12.59	0.00	0	2,280.00
R2023	On 08/05/2014	Bond Future	7.59	Put		7,925.43000	7.92543	8,215.93000	8.21593		7,925.430	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.59	Call		321.97000	0.32197	305.53000	0.30553		321.970	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Call		328.59000	0.32859	311.78000	0.31178		328.590	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.60	Put		7,868.30000	7.86830	8,158.43000	8.15843		7,868.300	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Call		335.31000	0.33531	318.14000	0.31814		335.310	12.30	0.00	0	0.00
R2023	On 08/05/2014	Bond Future	7.61	Put		7,811.32000	7.81132	8,101.09000	8.10109		7,811.320	12.30	0.00	0	0.00
R2023	On 07/08/2014	Bond Future				8.95043	96.28350		9.00606	95.97127		11.87	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Call		2,118.53000	2.11853	2,023.80000	2.02380		2,118.530	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.49	Put		4,755.20000	4.75520	4,972.70000	4.97270		4,755.200	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Call		2,140.26000	2.14026	2,044.75000	2.04475		2,140.260	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.50	Put		4,718.66000	4.71866	4,935.38000	4.93538		4,718.660	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Call		2,162.13000	2.16213	2,065.83000	2.06583		2,162.130	11.80	0.00	0	0.00
R2023	On 07/08/2014	Bond Future	8.51	Put		4,682.30000	4.68230	4,898.23000	4.89823		4,682.300	11.80	0.00	0	0.00
R2023	On 06/11/2014	Bond Future				9.05787	93.88792		9.11609	93.56982		11.77	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Call		2,682.83000	2.68283	2,573.37000	2.57337		2,682.830	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.59	Put		5,290.75000	5.29075	5,499.39000	5.49939		5,290.750	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Call		2,705.06000	2.70506	2,594.91000	2.59491		2,705.060	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.60	Put		5,256.27000	5.25627	5,464.22000	5.46422		5,256.270	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Put		5,221.95000	5.22195	5,429.20000	5.42920		5,221.950	11.66	0.00	0	0.00
R2023	On 06/11/2014	Bond Future	8.61	Call		2,727.41000	2.72741	2,616.56000	2.61656		2,727.410	11.66	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 06/02/2014	Bond Future				7.96082	104.27143		8.04845	104.00135		5.01	0.00	0	10,779.00
R203	On 06/02/2014	Bond Future	5.95	Call		0.00000	0.00000		0.00000	0.00000	0.000	4.89	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put		6,449.80000	6.44980	6,719.88000	6.71988		6,449.800	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call		0.00000	0.00000		0.00000	0.00000	0.000	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put		5,819.10000	5.81910	6,089.18000	6.08918		5,819.100	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call		0.00000	0.00000		0.00000	0.00000	0.000	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put		5,786.03000	5.78603	6,056.11000	6.05611		5,786.030	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call		0.00000	0.00000		0.00000	0.00000	0.000	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put		5,752.97000	5.75297	6,023.05000	6.02305		5,752.970	4.89	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.84	Call		0.00000	0.00000		0.00000	0.00000	0.000	4.89	0.00	0	13.00
R203	On 06/02/2014	Bond Future	6.84	Put		3,534.38000	3.53438	3,804.46000	3.80446		3,534.380	4.89	0.00	0	0.00
R203	On 08/05/2014	Bond Future				8.14785	101.59829		8.24229	101.32670		5.40	0.00	0	140.00
R203	On 08/05/2014	Bond Future	5.74	Call		4.54000	0.00454	3.82000	0.00382		4.540	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put		7,246.76000	7.24676	7,517.63000	7.51763		7,246.760	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call		4.69000	0.00469	3.96000	0.00396		4.690	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put		7,215.53000	7.21553	7,486.39000	7.48639		7,215.530	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call		4.86000	0.00486	4.09000	0.00409		4.860	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put		7,184.32000	7.18432	7,455.14000	7.45514		7,184.320	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	6.84	Call		104.75000	0.10475	89.65000	0.08965		104.750	5.29	0.00	0	29.00
R203	On 08/05/2014	Bond Future	6.84	Put		3,961.11000	3.96111	4,217.60000	4.21760		3,961.110	5.29	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call		346.45000	0.34645	302.28000	0.30228		346.450	5.36	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put		2,529.58000	2.52958	2,757.00000	2.75700		2,529.580	5.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 07/08/2014	Bond Future			8.32592		103.14674		8.42926	102.87069		5.05	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	251.10000		0.25110		221.06000	0.22106	251.100	4.93	0.00	0	46.00
R203	On 07/08/2014	Bond Future	6.84	Put	4,327.53000		4.32753		4,573.54000	4.57354	4,327.530	4.93	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	467.08000		0.46708		415.95000	0.41595	467.080	4.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	3,287.56000		3.28756		3,512.48000	3.51248	3,287.560	4.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	473.32000		0.47332		421.62000	0.42162	473.320	4.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	3,266.10000		3.26610		3,490.45000	3.49045	3,266.100	4.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	479.62000		0.47962		427.36000	0.42736	479.620	4.94	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	3,244.72000		3.24472		3,468.51000	3.46851	3,244.720	4.94	0.00	0	0.00
R203	On 06/11/2014	Bond Future			8.51816		100.61596		8.63231	100.33450		4.89	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	355.86000		0.35586		317.20000	0.31720	355.860	4.77	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.84	Put	4,611.16000		4.61116		4,853.96000	4.85396	4,611.160	4.77	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Call	359.88000		0.35988		320.86000	0.32086	359.880	4.77	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.85	Put	4,589.16000		4.58916		4,831.60000	4.83160	4,589.160	4.77	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Call	363.94000		0.36394		324.55000	0.32455	363.940	4.77	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.86	Put	4,567.20000		4.56720		4,809.27000	4.80927	4,567.200	4.77	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.98	Call	415.56000		0.41556		371.49000	0.37149	415.560	4.77	0.00	0	14.00
R203	On 06/11/2014	Bond Future	6.98	Put	4,307.28000		4.30728		4,544.67000	4.54467	4,307.280	4.77	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.43545		91.53126		9.38143	92.00109			0.00	0	1,866.00
R2037	On 06/02/2014	Bond Future	9.37	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	569.75000		0.56975		99.92000	0.09992	569.750		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	482.32000		0.48232		12.49000	0.01249	482.320		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	0.00000		0.00000		74.80000	0.07480	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	395.03000		0.39503		0.00000	0.00000	395.030		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.53320		92.83919		9.47720	93.31786			179,643,832.65	1,935	5,003.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	1,406.51000		1.40651		927.84000	0.92784	1,406.510		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	1,319.31000		1.31931		840.64000	0.84064	1,319.310		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	1,232.25000		1.23225		753.58000	0.75358	1,232.250		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.62520		89.99529		9.56742	90.48095			0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.04	Put	5,122.16000		5.12216		4,636.50000	4.63650	5,122.160		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.05	Put	5,030.72000		5.03072		4,545.06000	4.54506	5,030.720		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/08/2014	Bond Future	9.06	Put	4,939.42000		4.93942		4,453.76000	4.45376	4,939.420		0.00	0	0.00
R2037	On 06/11/2014	Bond Future			9.70830		91.30476		9.64884	91.79726			0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Call	0.00000		0.00000		341.39000	0.34139	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.69	Put	151.11000		0.15111		0.00000	0.00000	151.110		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Call	0.00000		0.00000		424.01000	0.42401	0.000		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.70	Put	68.49000		0.06849		0.00000	0.00000	68.490		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Call	14.01000		0.01401		506.51000	0.50651	14.010		0.00	0	0.00
R2037	On 06/11/2014	Bond Future	9.71	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 06/02/2014	Bond Future			8.19885		100.34280		8.28095	100.02126		6.91	0.00	0	29,703.00
R204	On 06/02/2014	Bond Future	6.39	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	7,420.18000		7.42018		7,741.72000	7.74172	7,420.180		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	7,377.33000		7.37733		7,698.87000	7.69887	7,377.330		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.41	Call		0.00000	0.00000		0.00000	0.00000	0.000	6.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	7,334.50000		7.33450	7,656.04000	7.65604	7,334.500	7,334.500	6.72	0.00	0	0.00
R204	On 08/05/2014	Bond Future			8.35969		101.77670	8.44668	101.45288			7.20	0.00	0	520.00
R204	On 08/05/2014	Bond Future	6.04	Call	9.89000		0.00989	8.60000	0.00860	9.890	9.890	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	9,147.06000		9.14706	9,469.59000	9.46959	9,147.060	9,147.060	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	10.21000		0.01021	8.88000	0.00888	10.210	10.210	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	9,105.83000		9.10583	9,428.32000	9.42832	9,105.830	9,105.830	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	10.53000		0.01053	9.16000	0.00916	10.530	10.530	7.02	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	9,064.61000		9.06461	9,387.06000	9.38706	9,064.610	9,064.610	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.51036		99.29333	8.60351	98.96423			7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	667.66000		0.66766	606.13000	0.60613	667.660	667.660	7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,548.31000		4.54831	4,815.88000	4.81588	4,548.310	4,548.310	7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	675.77000		0.67577	613.61000	0.61361	675.770	675.770	7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,519.31000		4.51931	4,786.25000	4.78625	4,519.310	4,519.310	7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	683.96000		0.68396	621.16000	0.62116	683.960	683.960	7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,490.40000		4.49040	4,756.70000	4.75670	4,490.400	4,490.400	7.13	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Call	998.57000		0.99857	913.14000	0.91314	998.570	998.570	7.18	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.78	Put	3,626.51000		3.62651	3,870.18000	3.87018	3,626.510	3,626.510	7.18	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.66062		100.86716	8.76089	100.53182			7.26	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Call	633.91000		0.63391	581.17000	0.58117	633.910	633.910	7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	6.99	Put	6,434.85000		6.43485	6,717.45000	6.71745	6,434.850	6,434.850	7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Call	640.20000		0.64020	587.02000	0.58702	640.200	640.200	7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.00	Put	6,405.19000		6.40519	6,687.35000	6.68735	6,405.190	6,405.190	7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Call	646.53000		0.64653	592.91000	0.59291	646.530	646.530	7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.01	Put	6,375.57000		6.37557	6,657.29000	6.65729	6,375.570	6,375.570	7.09	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Call	1,544.34000		1.54434	1,435.88000	1.43588	1,544.340	1,544.340	7.13	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	3,823.89000		3.82389	4,050.77000	4.05077	3,823.890	3,823.890	7.13	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 06/02/2014	Bond Future			9.52042		96.20414	9.44634	96.90216				0.00	0	11,241.00
R2048	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.09	Put	4,192.59000		4.19259	3,494.57000	3.49457	4,192.590	4,192.590	0.00	0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.10	Put	4,091.32000		4.09132	3,393.30000	3.39330	4,091.320	4,091.320	0.00	0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
R2048	On 06/02/2014	Bond Future	9.11	Put	3,990.24000		3.99024	3,292.22000	3.29222	3,990.240	3,990.240	0.00	0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.61084		93.15309	9.53418	93.86328				0.00	0	10,090.00
R2048	On 08/05/2014	Bond Future	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.04	Put	5,536.82000		5.53682	4,826.63000	4.82663	5,536.820	5,536.820	0.00	0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.05	Put	5,434.69000		5.43469	4,724.50000	4.72450	5,434.690	5,434.690	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	0.000	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	0.000	0.00	0.00	0	0.00
R2048	On 08/05/2014	Bond Future	9.06	Put	5,332.75000		5.33275	4,622.56000	4.62256	5,332.750	5,332.750	0.00	0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.69505		94.45106	9.61600	95.17179				0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Call	0.00000		0.00000	219.91000	0.21991	0.000	0.000	0.00	0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.64	Put	500.82000		0.50082	0.00000	0.00000	500.820	500.820	0.00	0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Put	409.47000		0.40947	0.00000	0.00000	409.470	409.470	0.00	0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.65	Call	0.00000		0.00000	311.26000	0.31126	0.000	0.000	0.00	0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Call	0.00000		0.00000	402.44000	0.40244	0.000	0.000	0.00	0.00	0	0.00
R2048	On 07/08/2014	Bond Future	9.66	Put	318.29000		0.31829	0.00000	0.00000	318.290	318.290	0.00	0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.77767		91.52175	9.69624	92.25288				0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.72	Call	0.00000		0.00000	214.44000	0.21444	0.000	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	9.72	Put	516.69000	0.51669	0.00000	0.00000	516.690		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Call	0.00000	0.00000	304.42000	0.30442	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.73	Put	426.71000	0.42671	0.00000	0.00000	426.710		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Call	0.00000	0.00000	394.23000	0.39423	0.000		0.00	0	0.00
R2048	On 06/11/2014	Bond Future	9.74	Put	336.90000	0.33690	0.00000	0.00000	336.900		0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.44826	95.03426	8.51013	94.76055		8.71	0.00	0	20,554.00
R207	On 06/02/2014	Bond Future	6.64	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	8,447.47000	8.44747	8,721.18000	8.72118	8,447.470	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	8,398.27000	8.39827	8,671.98000	8.67198	8,398.270	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.47	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	8,349.11000	8.34911	8,622.82000	8.62282	8,349.110	8.47	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.59791	96.39231	8.66275	96.11688		8.92	0.00	0	668.00
R207	On 08/05/2014	Bond Future	6.19	Call	10.81000	0.01081	10.13000	0.01013	10.810	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,976.63000	10.97663	11,251.38000	11.25138	10,976.630	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	11.15000	0.01115	10.45000	0.01045	11.150	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,928.31000	10.92831	11,203.04000	11.20304	10,928.310	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	11.50000	0.01150	10.77000	0.01077	11.500	8.70	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	10,880.02000	10.88002	11,154.72000	11.15472	10,880.020	8.70	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.73846	94.21927	8.80717	93.93932		8.95	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	808.75000	0.80875	757.55000	0.75755	808.750	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	5,210.56000	5.21056	5,439.31000	5.43931	5,210.560	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	818.38000	0.81838	766.65000	0.76665	818.380	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	5,177.03000	5.17703	5,405.25000	5.40525	5,177.030	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	828.10000	0.82810	775.84000	0.77584	828.100	8.74	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	5,143.61000	5.14361	5,371.30000	5.37130	5,143.610	8.74	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.87095	95.71284	8.94398	95.42751		8.96	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Call	859.68000	0.85968	811.21000	0.81121	859.680	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.34	Put	7,094.44000	7.09444	7,331.30000	7.33130	7,094.440	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Call	867.89000	0.86789	819.02000	0.81902	867.890	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.35	Put	7,060.31000	7.06031	7,296.77000	7.29677	7,060.310	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Call	876.15000	0.87615	826.88000	0.82688	876.150	8.76	0.00	0	0.00
R207	On 06/11/2014	Bond Future	7.36	Put	7,026.25000	7.02625	7,262.31000	7.26231	7,026.250	8.76	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 06/02/2014	Bond Future			8.55740	92.96938	8.60402	92.73930		9.29	212,063,155.78	2,281	10,135.00
R208	On 06/02/2014	Bond Future	6.74	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.02	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	9,560.51000	9.56051	9,790.59000	9.79059	9,560.510	9.02	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.02	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	9,504.60000	9.50460	9,734.68000	9.73468	9,504.600	9.02	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.02	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	9,448.73000	9.44873	9,678.81000	9.67881	9,448.730	9.02	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.68726	90.90016	8.73568	90.66891		10.56	146,803,758.40	1,615	1,785.00
R208	On 08/05/2014	Bond Future	6.29	Call	11.82000	0.01182	11.64000	0.01164	11.820	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	12,433.31000	12.43331	12,664.38000	12.66438	12,433.310	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	12.20000	0.01220	12.00000	0.01200	12.200	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	12,377.68000	12.37768	12,608.73000	12.60873	12,377.680	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	12,322.08000	12.32208	12,553.12000	12.55312	12,322.080	10.30	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	12.59000	0.01259	12.38000	0.01238	12.590	10.30	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.80710	92.28571	8.85797	92.05061		10.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/08/2014	Bond Future	7.79	Call	891.44000		0.89144		851.71000	0.85171	891.440	9.82	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,755.13000		5.75513	5,950.50000	5.95050	5,755.130	9.82	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Call	903.02000		0.90302	862.83000	0.86283	903.020	9.82	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Put	5,717.34000		5.71734	5,912.25000	5.91225	5,717.340	9.82	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Call	914.69000		0.91469	874.05000	0.87405	914.690	9.83	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Put	5,679.68000		5.67968	5,874.14000	5.87414	5,679.680	9.83	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	8.28	Call	1,586.74000		1.58674	1,521.56000	1.52156	1,586.740	9.96	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	8.28	Put	4,067.98000		4.06798	4,237.90000	4.23790	4,067.980	9.96	0.00	0	630.00	
R208	On 06/11/2014	Bond Future			8.92560		90.34875	8.97926	90.10898		10.16	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.44	Call	867.72000		0.86772	831.01000	0.83101	867.720	9.90	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.44	Put	7,830.05000		7.83005	8,033.11000	8.03311	7,830.050	9.90	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.45	Put	7,790.01000		7.79001	7,992.74000	7.99274	7,790.010	9.90	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.45	Call	876.71000		0.87671	839.67000	0.83967	876.710	9.90	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.46	Put	7,750.07000		7.75007	7,952.45000	7.95245	7,750.070	9.90	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	7.46	Call	885.78000		0.88578	848.39000	0.84839	885.780	9.90	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	8.50	Call	2,304.06000		2.30406	2,221.05000	2.22105	2,304.060	10.03	0.00	0	0.00	
R208	On 06/11/2014	Bond Future	8.50	Put	4,233.95000		4.23395	4,390.71000	4.39071	4,233.950	10.03	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	0.00	
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0	0	0.00	
R209	On 06/02/2014	Bond Future			9.34012		73.58994	9.31108	73.79787		19.94	233,206,519.86	3,169	3,344.00	
R209	On 06/02/2014	Bond Future	8.54	Call	0.00000		0.00000	0.61000	0.00061	0.000	19.60	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.54	Put	6,096.02000		6.09602	5,888.70000	5.88870	6,096.020	19.60	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Call	0.00000		0.00000	0.70000	0.00070	0.000	19.60	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Put	6,014.89000		6.01489	5,807.66000	5.80766	6,014.890	19.60	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Put	5,933.90000		5.93390	5,726.78000	5.72678	5,933.900	19.61	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Call	0.00000		0.00000	0.81000	0.00081	0.000	19.61	0.00	0	0.00	
R209	On 08/05/2014	Bond Future			9.42908		71.49549	9.39893	71.70805		21.36	248,160,845.79	3,471	20,719.00	
R209	On 08/05/2014	Bond Future	7.84	Call	218.06000		0.21806	249.71000	0.24971	218.060	20.90	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Put	12,934.63000		12.93463	12,753.72000	12.75372	12,934.630	20.90	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Call	223.11000		0.22311	255.30000	0.25530	223.110	20.90	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Put	12,849.02000		12.84902	12,668.65000	12.66865	12,849.020	20.90	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Call	228.27000		0.22827	261.00000	0.26100	228.270	20.90	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Put	12,763.66000		12.76366	12,583.83000	12.58383	12,763.660	20.90	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	8.50	Call	819.17000		0.81917	898.05000	0.89805	819.170	20.90	0.00	0	640.00	
R209	On 08/05/2014	Bond Future	8.50	Put	7,857.91000		7.85791	7,724.23000	7.72423	7,857.910	20.90	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.00	Call	1,807.38000		1.80738	1,932.32000	1.93232	1,807.380	21.13	0.00	0	640.00	
R209	On 08/05/2014	Bond Future	9.00	Put	4,929.39000		4.92939	4,841.77000	4.84177	4,929.390	21.13	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.50	Call	3,333.90000		3.33390	3,499.93000	3.49993	3,333.900	21.36	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.50	Put	2,837.86000		2.83786	2,791.33000	2.79133	2,837.860	21.36	0.00	0	640.00	
R209	On 08/05/2014	Bond Future	9.63	Call	3,816.84000		3.81684	3,991.61000	3.99161	3,816.840	21.44	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.63	Put	2,425.69000		2.42569	2,387.90000	2.38790	2,425.690	21.44	0.00	0	883.00	
R209	On 08/05/2014	Bond Future	9.75	Call	4,289.54000		4.28954	4,471.51000	4.47151	4,289.540	21.51	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.75	Put	2,088.07000		2.08807	2,057.48000	2.05748	2,088.070	21.51	0.00	0	7,262.00	
R209	On 08/05/2014	Bond Future	9.85	Call	4,701.00000		4.70100	4,888.31000	4.88831	4,701.000	21.57	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	9.85	Put	1,835.69000		1.83569	1,810.44000	1.81044	1,835.690	21.57	0.00	0	10,000.00	
R209	On 07/08/2014	Bond Future			9.51031		72.58537	9.47930	72.80092		20.74	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Call	2,841.23000		2.84123	2,962.97000	2.96297	2,841.230	20.52	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Put	6,225.13000		6.22513	6,131.32000	6.13132	6,225.130	20.52	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Call	2,868.44000		2.86844	2,990.81000	2.99081	2,868.440	20.52	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Put	6,177.76000		6.17776	6,084.58000	6.08458	6,177.760	20.52	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future	9.06	Call	2,895.80000	2.89580	3,018.79000	3.01879	2,895.800	20.53	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,130.66000	6.13066	6,038.10000	6.03810	6,130.660	20.53	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.58866	70.58814	9.55683	70.80641		20.97	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Call	3,351.12000	3.35112	3,467.41000	3.46741	3,351.120	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.99	Put	7,641.94000	7.64194	7,539.96000	7.53996	7,641.940	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,377.74000	3.37774	3,494.56000	3.49456	3,377.740	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.00	Put	7,593.56000	7.59356	7,492.11000	7.49211	7,593.560	20.72	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Call	3,404.49000	3.40449	3,521.82000	3.52182	3,404.490	20.73	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.01	Put	7,545.42000	7.54542	7,444.48000	7.44448	7,545.420	20.73	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 06/02/2014	Bond Future			153.18932	153.18932	153.19719	153.19719			202,056,713.08	1,319	0.00
R210	On 06/02/2014	Bond Future	161.49	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.49	Put	8,300.68000	8.30068	8,292.81000	8.29281	8,300.680		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.50	Put	8,310.68000	8.31068	8,302.81000	8.30281	8,310.680		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 06/02/2014	Bond Future	161.51	Put	8,320.68000	8.32068	8,312.81000	8.31281	8,320.680		0.00	0	0.00
R210	On 08/05/2014	Bond Future			153.43977	153.43977	153.45132	153.45132			202,387,056.63	1,319	1,319.00
R210	On 08/05/2014	Bond Future	159.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	159.99	Put	6,550.23000	6.55023	6,538.68000	6.53868	6,550.230		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.00	Put	6,560.23000	6.56023	6,548.68000	6.54868	6,560.230		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Put	6,570.23000	6.57023	6,558.68000	6.55868	6,570.230		0.00	0	0.00
R210	On 08/05/2014	Bond Future	160.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 06/02/2014	Bond Future			125.92440	125.92440	125.93588	125.93588			0.00	0	2,022.00
R211	On 06/02/2014	Bond Future	128.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	128.99	Put	3,065.60000	3.06560	3,054.12000	3.05412	3,065.600		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.00	Put	3,075.60000	3.07560	3,064.12000	3.06412	3,075.600		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 06/02/2014	Bond Future	129.01	Put	3,085.60000	3.08560	3,074.12000	3.07412	3,085.600		0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.73953	127.73953	127.75407	127.75407			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	2,250.47000	2.25047	2,235.93000	2.23593	2,250.470		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	2,260.47000	2.26047	2,245.93000	2.24593	2,260.470		0.00	0	0.00
R211	On 08/05/2014	Bond Future	130.01	Put	2,270.47000	2.27047	2,255.93000	2.25593	2,270.470		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 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 06/02/2014	Bond Future			125.27485	125.27485	125.28219	125.28219			2,947,216,121.10	23,526	0.00
R212	On 06/02/2014	Bond Future	132.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	132.99	Put	7,715.15000	7.71515	7,707.81000	7.70781	7,715.150		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 06/02/2014	Bond Future	133.00	Put	7,725.15000		7.72515		7,717.81000	7.71781	7,725.150		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 06/02/2014	Bond Future	133.01	Put	7,735.15000		7.73515		7,727.81000	7.72781	7,735.150		0.00	0	0.00
R212	On 08/05/2014	Bond Future			127.08063		127.08063		127.09097	127.09097			2,989,698,901.38	23,526	21,791.00
R212	On 08/05/2014	Bond Future	131.99	Put	4,909.37000		4.90937		4,899.03000	4.89903	4,909.370		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	4,919.37000		4.91937		4,909.03000	4.90903	4,919.370		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	4,929.37000		4.92937		4,919.03000	4.91903	4,929.370		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.34084		83.38994		9.31194	83.59819		18.04	1,042,957,979.58	12,507	14,887.00
R213	On 06/02/2014	Bond Future	8.29	Call	0.00000		0.00000		0.01000	0.00001	0.000	17.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	8,110.81000		8.11081		7,902.57000	7.90257	8,110.810	17.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	0.00000		0.00000		0.02000	0.00002	0.000	17.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	8,028.13000		8.02813		7,819.90000	7.81990	8,028.130	17.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	0.00000		0.00000		0.02000	0.00002	0.000	17.62	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,945.56000		7.94556		7,737.33000	7.73733	7,945.560	17.62	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.43837		81.04095		9.40829	81.25407		19.14	1,013,579,161.65	12,507	19,350.00
R213	On 08/05/2014	Bond Future	7.64	Call	147.10000		0.14710		170.55000	0.17055	147.100	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	14,498.32000		14.49832		14,308.65000	14.30865	14,498.320	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	150.63000		0.15063		174.51000	0.17451	150.630	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	14,412.15000		14.41215		14,222.91000	14.22291	14,412.150	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	154.24000		0.15424		178.54000	0.17854	154.240	18.73	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	14,326.18000		14.32618		14,137.36000	14.13736	14,326.180	18.73	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.52904		82.27590		9.49804	82.49199		18.55	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	2,337.64000		2.33764		2,446.08000	2.44608	2,337.640	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	7,351.17000		7.35117		7,243.52000	7.24352	7,351.170	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	2,361.74000		2.36174		2,470.82000	2.47082	2,361.740	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	7,299.26000		7.29926		7,192.25000	7.19225	7,299.260	18.28	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	2,385.79000		2.38579		2,495.49000	2.49549	2,385.790	18.29	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	7,247.39000		7.24739		7,141.00000	7.14100	7,247.390	18.29	0.00	0	0.00
R213	On 06/11/2014	Bond Future			9.61838		80.03656		9.58651	80.25524		18.59	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Call	2,920.50000		2.92050		3,027.18000	3.02718	2,920.500	18.31	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.84	Put	8,524.93000		8.52493		8,412.93000	8.41293	8,524.930	18.31	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Call	2,945.08000		2.94508		3,052.29000	3.05229	2,945.080	18.31	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.85	Put	8,473.90000		8.47390		8,362.43000	8.36243	8,473.900	18.31	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Call	2,969.53000		2.96953		3,077.26000	3.07726	2,969.530	18.32	0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.86	Put	8,422.83000		8.42283		8,311.88000	8.31188	8,422.830	18.32	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.45525		74.25200		9.39617	74.68771		21.26	161,201,092.00	2,171	5,455.00
R214	On 06/02/2014	Bond Future	8.99	Call	3.31000		0.00331		57.47000	0.05747	3.310	21.01	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	3,559.88000		3.55988		3,178.33000	3.17833	3,559.880	21.01	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3.91000		0.00391		62.70000	0.06270	3.910	21.01	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	3,480.92000		3.48092		3,104.00000	3.10400	3,480.920	21.01	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4.59000		0.00459		68.33000	0.06833	4.590	21.02	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	3,402.19000		3.40219		3,030.22000	3.03022	3,402.190	21.02	0.00	0	0.00
R214	On 08/05/2014	Bond Future			9.54276		72.02534		9.48167	72.46895		22.40	156,367,013.14	2,171	4,421.00
R214	On 08/05/2014	Bond Future	8.99	Call	1,638.53000		1.63853		1,835.95000	1.83595	1,638.530	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	8.99	Put	5,829.65000		5.82965		5,583.46000	5.58346	5,829.650	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Call	1,662.21000		1.66221		1,861.33000	1.86133	1,662.210	22.16	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.00	Put	5,773.85000		5.77385		5,529.36000	5.52936	5,773.850	22.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 08/05/2014	Bond Future	9.01	Call	1,686.11000		1.68611		1,886.94000	1.88694	1,686.110	22.17	0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.01	Put	5,718.40000		5.71840		5,475.62000	5.47562	5,718.400	22.17	0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.62396		73.02960		9.56107	73.47970		21.69	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Call	4,223.95000		4.22395		4,493.45000	4.49345	4,223.950	21.72	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.54	Put	4,825.93000		4.82593		4,645.33000	4.64533	4,825.930	21.72	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Call	4,257.83000		4.25783		4,528.46000	4.52846	4,257.830	21.72	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.55	Put	4,787.66000		4.78766		4,608.19000	4.60819	4,787.660	21.72	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Call	4,291.83000		4.29183		4,563.60000	4.56360	4,291.830	21.73	0.00	0	0.00
R214	On 07/08/2014	Bond Future	9.56	Put	4,749.63000		4.74963		4,571.30000	4.57130	4,749.630	21.73	0.00	0	0.00
R214	On 06/11/2014	Bond Future			9.70353		70.89879		9.63885	71.35530		21.79	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Call	5,134.07000		5.13407		5,405.58000	5.40558	5,134.070	21.74	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.64	Put	5,582.42000		5.58242		5,397.42000	5.39742	5,582.420	21.74	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Call	5,167.22000		5.16722		5,439.67000	5.43967	5,167.220	21.74	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.65	Put	5,544.67000		5.54467		5,360.61000	5.36061	5,544.670	21.74	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Call	5,200.45000		5.20045		5,473.86000	5.47386	5,200.450	21.75	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.66	Put	5,507.13000		5.50713		5,324.03000	5.32403	5,507.130	21.75	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 17/03/2014	Foreign Exchange Future			22,133.06000		22,133.06000		22,264.06000	22,264.06000			0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future			4.91130		4.91130		4.93160	4.93160		17.29	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Call	81.71800		0.08172		95.38670	0.09539	81.718	17.45	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	4.99	Put	160.41800		0.16042		153.78670	0.15379	160.418	17.45	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Put	166.76860		0.16677		159.87370	0.15987	166.769	17.47	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.00	Call	78.06860		0.07807		91.47370	0.09147	78.069	17.47	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Call	74.54390		0.07454		87.68380	0.08768	74.544	17.48	0.00	0	0.00
TRY / R	On 17/03/2014	Foreign Exchange Future	5.01	Put	173.24390		0.17324		166.08380	0.16608	173.244	17.48	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.85950		4.85950		4.88360	4.88360		14.73	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Call	100.44670		0.10045		112.25020	0.11225	100.447	14.96	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.04	Put	280.94670		0.28095		268.65020	0.26865	280.947	14.96	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Call	97.40960		0.09741		108.96870	0.10897	97.410	14.97	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.05	Put	287.90960		0.28791		275.36870	0.27537	287.910	14.97	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Call	94.44860		0.09445		105.76370	0.10576	94.449	14.99	0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	5.06	Put	294.94860		0.29495		282.16370	0.28216	294.949	14.99	0.00	0	0.00
Total for Derivatives :													33,807,396,808.85	261,874	3 508 121.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.52135			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.94500		104.47161		7.94500	104.44912			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.74118			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			9.46000		102.73106		9.46000	102.70484			0.00	0	3,800,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	101.37666			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	101.49187			0.00	9,600,000,000	14,900,000,000.00
AB013	On 21/11/2018	Spot Bond			10.32500		94.22009		10.32500	94.19390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	8.24500	102.78325		8.24500	102.76030			975,383,500,000.00	118,300,000	317,300,000.00
AB07	On 07/03/2014	Spot Bond	7.01000	108.19739		7.01000	103.80193			0.00	0	1,010,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.04038			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.63500	104.42573		9.63500	104.39858			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.60000	136.09226		1.60000	136.08164			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.85000	123.50184		2.85000	252.58912			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.34752			0.00	150,000,000	50,000,000.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.91481			0.00	120,000,000	30,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.33149			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.86780			0.00	1,400,000,000	2,000,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.90864			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.93573			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.03439			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.70500	107.43283		8.70500	107.40754			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.76695			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.26000	104.15096		8.26000	104.12768			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.26534			0.00	0	30,000,000.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.58448			0.00	0	20,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.41011			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.30640			0.00	0	1,630,000,000.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.50696			0.00	0	10,000,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.73379			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.90502			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.42841			0.00	0	1,000,000,000.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.95190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.23748			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	102.73258			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		6.05000	136.95035		6.05000	131.85210			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.55000	126.52968		3.55000	126.51308			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		3.55000	116.07077		3.55000	116.05559			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		5.20000	99.36200		5.20000	99.34476			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		6.54000	98.31786		6.54000	98.29705			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		12.03500	108.12901		12.03500	108.09411			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.64135			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.84255			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.91854			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.96763			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.85000	107.34045		4.85000	107.32266			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	42.45722		100.00000	42.35208			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.59000	159.85984		2.59000	159.84310			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	155.49960		2.76000	155.48261			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.62000	160.24266		2.62000	160.22576			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.40000	162.62617		2.40000	162.60998			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		9.03125	70.89557		9.03125	70.87877			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		9.03125	70.89557		9.03125	70.87877			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.26000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.79138			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	89.12000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.04000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	88.22000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000	0.00000	85.36000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	84.76000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.44773				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.32749				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	84.34000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.80000		101.89898	7.80000	101.87757				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000	0.00000	84.35000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000	0.00000	87.12000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000	0.00000	84.49000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.63444				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	8.23500		113.10241	8.23500	113.07719				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.30196				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	81.84000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	81.93000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	3.24000		88.64974	3.24000	96.16169				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	3.19000		94.24447	3.19000	140.44726				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	3.00000		107.26500	3.00000	185.76273				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000	0.00000	80.50000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	10.38000		88.18484	10.38000	88.16018				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	90.05000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.40000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	107.05719				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	86.27000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	94.24000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.03000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	10.37500		102.20752		10.37500	102.17913			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	10.32000		102.59709		10.32000	102.56874			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.77000		87.09938		9.77000	87.07655			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	105.13000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	10.41500		101.92555		10.41500	101.89713			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	85.85000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.04574			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.10332			0.00	2,083,000,000	2,083,000,000.00
ABS10	On 17/03/2018	Spot Bond	9.33500		105.68124		9.33500	105.65461			27,071,500,000.00	2,900,000	12,900,000.00
ABS5	On 01/05/2015	Spot Bond	7.89500		102.67080		7.89500	102.64884			0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.83500		93.92777		9.83500	93.90300			17,703,000,000.00	1,800,000	11,800,000.00
ABS7	On 11/09/2026	Spot Bond	10.57500		91.38176		10.57500	91.35575			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	8.59500		105.12435		8.59500	105.09991			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.30000		131.05168		2.30000	128.51905			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.66000		202.36084		2.66000	256.36386			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.54000		121.18634		1.54000	123.87979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI4	On 31/01/2022	Spot Bond	2.69000	118.40939		2.69000	120.77485			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	43.72752		100.00000	43.61923			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	12.39500	106.89936		12.39500	106.86385			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.92348			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	2.53638		100.00000	2.53010			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.97604			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.72191			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	15.11803		100.00000	15.08059			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.87091			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	61.18875		11.00000	61.17126			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	15.11803		100.00000	15.08059			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.44699			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.95224			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.05804			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.90504			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.93694			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.95097			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13954			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13954			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.14031			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.87955			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.14031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13879			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	87.25549			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.86159			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.72278			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.91785			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.94951			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.96223			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.93674			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.87955			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		10.29000	100.09993		10.29000	100.03175			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.80309			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.08177			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.77349			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	80.78342			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	172.10499			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	172.17421			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.90498			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.42606			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.42606			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.29402			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.87305			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.86539			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.94286			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.24740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.94194				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.13684				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.80423				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.94016				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.12998				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.76692				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.90883				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.75450				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.74042				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.88861				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.91324				0.00	500,000,000	250,000,000.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.78648				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76474				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80694				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.88606				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.84135				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.79032				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80439				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.90526	10.23000	103.87662				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.81824				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.79671				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.13487				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	108.28723				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.74957				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	10.40000	98.84680	10.40000	98.81927				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88215			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	110.43875		1.75000	110.53562			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.80311			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.80545			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86110			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.89274			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.82944			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.88641			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.85477			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92438			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.98577			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.89907			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.24565			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.88641			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.85974			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.91383			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.93041			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.79653			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.81571			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.93432			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.92184			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99389			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.86743			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98378			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.99389			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	91.01323			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.94334			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.94334			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	125.84703			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	127.67226			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.80410			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.79522			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.29227			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.81930			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.82310			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.86110			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.80536			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.80410			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.01260			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.81819			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.03060			0.00	0	0.00
ADCP04		On 25/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.01572			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	10.42940	100.00000	10.40414			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.33680			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.49200			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.59541			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.20296			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.23556			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.27896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.19129			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.97000		97.29881		8.97000	97.27536			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.28123			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.34681			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	9.38000		100.21096		9.38000	100.18559			150,080,000,000.00	16,000,000	6,400,000.00
AIR02	On 30/04/2023	Spot Bond	10.01500		113.01920		10.01500	112.98886			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		60.45971		100.00000	60.30999			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	8.31500		109.26697		8.31500	109.24239			0.00	0	2,900,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		57.51969		100.00000	57.37726			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.57965		100.00000	14.54721			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.44000		145.58475		3.44000	145.56616			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	5.55000		105.30785		5.55000	132.01912			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.02057			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.90568			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.90470			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.29920			0.00	0	0.00
ASN001	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.96830			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.91742			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.74068			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	100.00000		13.51599		100.00000	100.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.62447			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.87000		103.16543		9.87000	103.13812			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.72979			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.22287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.49115				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.10241				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	101.13938				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	10.34500		97.85065	10.34500	97.82354				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	8.19500		109.31315	8.19500	109.28904				0.00	0	400,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.66119				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.59221				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.24000		103.33184	8.24000	103.30892				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.78500		103.90942	9.78500	103.88214				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	12.14174		102.04011	12.14174	101.66798				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.98801		100.42039	11.98801	100.69599				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	12.03856		100.29887	12.03856	100.61902				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.91606				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	12.08912		100.08293	12.08912	100.42175				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.90798		97.95891	12.90798	97.72889				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.94043				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.94043				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.94050				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	12.39174		98.54121	12.39174	99.58842				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	12.33762		100.73129	12.33762	100.23649				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.98801		100.42039	11.98801	100.69599				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	12.22611		99.87717	12.22611	100.30131				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	11.38288		93.17626	11.38288	99.71060				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.88688				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.87255			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.87255			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.81976			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		11.38535	98.78286		11.38535	99.60331			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.56000	97.35602		12.56000	97.08123			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.36770			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		12.48500	63.86531		12.48500	94.46813			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.88949			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.79443			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	85.97480		9.28000	100.92162			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.85816			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		12.27000	62.86617		12.27000	94.37101			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.82936			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.85336			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.85336			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.74462			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.81784			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.60292			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.86712			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.53089			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.88959			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.86712			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.23016			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		15.14174	102.31738		15.14174	101.95119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond		16.32580	99.51731		16.32580	99.29095			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		15.21450	99.02012		15.21450	99.93227			4,417,700,477,400.00	290,361,200	72,590,300.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.16376			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.16376			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.16376			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.21125			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.28935			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	13.40990		100.00000	13.38445			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.48566		100.00000	20.43494			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.64426		100.00000	18.59809			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.50880		100.00000	11.48031			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.52067		100.00000	11.49183			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.91469		100.00000	13.88023			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.05684		100.00000	12.02698			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	89.18476		100.00000	88.97926			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.21494			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.96820			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.99319			0.00	0	0.00
BCP77U	On 15/02/2014	Spot Bond		100.00000	97.59358		100.00000	97.33333			1,540,000,000,000,000.00	15,400,000,000	7,700,000,000.00
BCP78U	On 06/03/2014	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.56000	101.94422		2.56000	167.55114			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.93500	92.65823		8.93500	129.48218			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.93500	94.03637		8.93500	129.89613			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		9.32000	93.11195		9.32000	93.08864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.88602			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.52529			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.11315			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.82775			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	98.92473		100.00000	98.39572			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.96000	96.33249		8.96000	96.30917			0.00	0	360,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.06232			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18264			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18875			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20910			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22943			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.28598			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	13.96492		100.00000	13.93033			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.11524			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.12086			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.12327			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.12408			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.13370			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.14652			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	8.74032		100.00000	8.71868			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	8.74032		100.00000	8.71868			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82725			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.90212			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.92254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond	9.33500	102.07139		9.33500	102.04567			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.98376			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09240			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	6.26959		100.00000	6.25406			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	6.26959		100.00000	6.25406			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	7.58500	101.28533		7.58500	101.23442			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.85343			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.57459			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.92951			0.00	0	0.00
BIDC36	On 05/05/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648		2,450,000,000,000,000.00	24,500,000,000	24,500,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.18046			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.39829			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.17529			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.24363			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.36784			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.88470			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.72435			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	42.50714		100.00000	42.40070			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	14.17437		100.00000	14.13926			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.48104			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	8.06000	106.87289		8.06000	106.84956		7,254,000,000.00	900,000	900,000.00	
CBL08	On 02/11/2016	Spot Bond	10.43500	112.22364		10.43500	112.19211			0.00	0	60,400,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.09551			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.29503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond	10.08500	103.49641	10.08500	103.46828				103,875,500,000.00	10,300,000	663,500,000.00
CBL12	On 06/09/2018	Spot Bond	12.18000	101.81134	12.18000	101.77808				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.05337				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.43000	96.95565	12.43000	96.92336				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.71698				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	10.32500	99.64703	10.32500	99.61932				24,780,000,000.00	2,400,000	2,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.88765				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.87000	97.98234	12.87000	97.94913				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.03873				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.28455				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.98144				0.00	300,000,000	100,000,000.00
CBL22	On 06/05/2020	Spot Bond	11.09500	90.65793	11.09500	90.63089				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.76500	112.01753	10.76500	111.98527				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.61500	107.94462	10.61500	107.91395				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.95500	112.40527	9.95500	112.37511				0.00	0	3,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.62976				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.68500	103.16589	12.68500	103.13085				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.78164				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.00315				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.41253				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.48763				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.38084				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.38871				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.64631				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.61691				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.77230			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.13503			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.80432			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	86.49400		100.00000	86.30137			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	86.49400		100.00000	86.30137			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	86.49400		100.00000	86.30137			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.90508			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	86.49400		100.00000	86.30137			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.09303			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.21462			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.98565		10.11000	100.95814			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.21462			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.48961			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	115.71585		2.76000	115.70329			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	104.94602			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	112.71287		3.14000	115.73319			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.61468		8.25000	103.59153			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.21462			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.21462			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	120.82397		3.10000	115.32766			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.48796		2.40000	115.00912			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.33039			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.78965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.33001			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	9.29500		100.78938		9.29500	100.76422			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.34452			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.33828			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.21310			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.21804			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	9.34500		100.92767		9.34500	100.90235			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	9.34500		100.92767		9.34500	100.90235			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	104.44859			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	105.38870			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	9.39500		99.63954		9.39500	99.61442			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.93059			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.04025			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.25371			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.25371			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539		87.77156		100.17539	87.37740			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.31638			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.83063			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94542			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.29613			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.38842			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		104.20818		9.35000	104.18230			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		104.20818		9.35000	104.18230			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.29445			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.29838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	92.61636			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.21284			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.84610			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.16774			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.66006			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.66006			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.66006			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.66006			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.66006			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.67963			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.71204			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.71204			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.71204			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.71204			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.71204			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.71747			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	10.20000	101.36579	10.20000	101.33794			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.37362			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.79555			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.79555			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.10199			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.07729			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.05233			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84843			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86045			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.36529			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.58929			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85789			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.07114			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.08957			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.74359			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.65625			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.81676			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96230			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96230			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96230			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96230			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.90184			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.23804			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.11956			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83683			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82599			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73111			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82599			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60238			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.00329			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75300			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75300			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.12814			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.57801			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	126.14706			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	125.63935			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	125.99391			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	123.74035			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	124.56738			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.68514			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.79343			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.66000	90.72961		11.66000	90.70121			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	12.18000	92.38326		12.18000	92.35309			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70589			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.00904			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.79834			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13908			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.11388			0.00	0	40,000,000.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.73701		8.80500	102.33575			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.86743			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03070			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	121.48895			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.91425			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.93323			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.00651			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.94334			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37148			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37148			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.05818			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.69565			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.17247			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70589			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	109.47983			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	109.65995			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.71415			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.05913			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.19182			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71085			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37947			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.23514			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.93252			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.97115			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.05742			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.89771			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.70823			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68606			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.04783			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.77903			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.07736			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.45226			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.70493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.27989			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.39642			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.03627			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.04077			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.07115			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		100.15723		10.55000	100.07858		105,500,000,000,000.00	10,000,000,000	10,000,000,000.00	
CLN362	On 20/03/2024	Spot Bond	10.55000		100.15723		10.55000	100.07858			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	100.00000	0.01357		100.00000		0.01348		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
CLN364	On 06/08/2023	Spot Bond	100.00000	0.02279		100.00000		0.01444		50,000,000,000,000.00	500,000,000	500,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000		37.60505		7.01000	38.21683			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	135.26422			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	9.32000		93.11195		9.32000	126.56146			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.93500		29.60791		8.93500	129.48218			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.93500		30.00627		8.93500	129.89613			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	88.09142			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	87.98959			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.46019			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.46019			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.94332			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.87189			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.88598			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.88641			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.13908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.79269			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.52046			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.84500	109.32888		9.84500	107.14494			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		9.78500	98.81721		9.78500	98.79129			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		11.00500	108.96497		11.00500	108.93290			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		9.19500	104.40966		9.19500	104.38388			0.00	0	1,500,000,000.00
COJ07	On 23/03/2021	Spot Bond		10.59500	104.93311		10.59500	104.90318			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.97000	92.55092		10.97000	92.52377			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.66500	93.46467		11.66500	93.43556			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.66500	86.42907		11.66500	86.40215			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.23865			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.28524			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.18116			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.03655			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond		0.00000	100.00000		0.00000	102.10224			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.68415			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		13.45500	85.30624		13.45500	85.27556			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.54467		100.00000	11.51607			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.12134			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		9.06000	95.75233		9.06000	95.72889			0.00	0	0.00
DENG48	On 25/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.46845			0.00	0	0.00
DENG49	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.62442			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.03036			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond		100.00000	82.86545		100.00000	82.68332		1,900,000,000,000,000.00	19,000,000,000	19,000,000,000.00	
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.56246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.18931			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.81047			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.85499			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	8.07500		116.73603		8.07500	116.71065			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	9.28000		105.46791		9.28000	100.71924		14,492,481,344,000.00	1,561,689,800	5,110,339,700.00	
DV23	On 27/02/2023	Spot Bond	9.59500		106.83216		9.59500	106.80496		140,203,982,240,000.00	14,612,192,000	21,555,379,200.00	
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.83856			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.87133			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.26783			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.92000		122.37546		8.92000	122.34597			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	105.14457			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		104.35683		0.10000	131.47809		950,000,000.00	9,500,000	2,009,500,000.00	
EL28	On 02/05/2028	Spot Bond	2.62000		110.14018		2.62000	110.12853		52,400,000,000.00	20,000,000	1,510,000,000.00	
EL29	On 19/11/2029	Spot Bond	2.63000		97.62046		2.63000	97.61009			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.72000		96.48396		2.72000	96.47348		272,000,000,000.00	100,000,000	18,000,000,000.00	
EMM01	On 28/07/2020	Spot Bond	10.49500		100.55619		10.49500	100.52778			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	10.34500		106.21458		10.34500	106.18499			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.71500		98.50188		10.71500	98.47348			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	11.10500		88.23808		11.10500	93.27903			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.39593			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	102.66605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.84153			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.96691			0.00	300,000,000	100,000,000.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.22137			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	84.50704		100.00000	84.11215			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
EQ201U	On 13/02/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
EQ202U	On 12/03/2014	Spot Bond	100.00000	96.55302		100.00000	96.31164			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	86.43730		100.00000	86.23859			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.42612		3.00000	128.41118			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	12.25500	102.08711		12.25500	102.05357			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.06306			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.10015			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.49825			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.79000	82.59246		10.79000	95.77883			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.52663			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.30306			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.65406			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.51368			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.48293			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.68645			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.64446			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.39486			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.43814			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.36443			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.42907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.35150				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.40538				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.72500		103.43485	7.72500	103.41332				0.00	0	500,000,000.00
ES18	On 20/04/2018	Spot Bond	8.57500		105.08608	8.57500	105.06184			30,302,273,260,000.00	3,533,792,800	18,612,614,000.00	
ES23	On 25/01/2023	Spot Bond	9.25500		104.79775	9.25500	104.77156			1,913,097,348,000.00	206,709,600	30,920,000,000.00	
ES26	On 02/04/2026	Spot Bond	9.52500		90.81105	9.52500	90.78784			140,744,903,295,000.00	14,776,367,800	18,933,400,000.00	
ES33	On 15/09/2033	Spot Bond	10.02500		81.48340	9.99500	81.67360			35,031,781,050,000.00	3,494,442,000	50,804,800,000.00	
ES42	On 25/04/2042	Spot Bond	10.14500		87.18175	10.14500	87.15805			10,145,000,000,000.00	1,000,000,000	11,851,600,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.32968				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.26538				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.69026				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.11596				0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.32600				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.42753				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.35160	100.00000	10.32568				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.07390	100.00000	10.04868				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.86308				0.00	356,000,000	89,000,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.90356				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.98444				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.06522				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.89500		104.20355	7.89500	104.18127				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	10.27000		94.42403	10.27000	94.39805				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.88784				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.88777				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.08284				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.26592			0.00	0	500,000,000.00
FRBC21	On 21/12/2018	Spot Bond		12.07000	101.26369		12.07000	101.23108			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.44873			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.79000	119.13152		2.79000	119.91745			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.69000	125.05330		2.69000	255.76333			0.00	0	80,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.95000	93.05211		2.95000	99.45454			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		3.17000	94.46211		3.17000	140.77167			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.89000	108.98394		2.89000	188.74017			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		8.50500	112.68431		8.50500	112.65838			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.99300	59.21782		7.99300	58.52491			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.48800	37.83219		9.48800	36.92273			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.72000	36.58119		9.72000	35.64726			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.50044			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.12851			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.24475			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.04377			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.06575			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.06575			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.61002			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.02848			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07092			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.27297			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.90513			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00974			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.43370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC115		On 20/06/2017	Spot Bond	7.47000	100.34089	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.34089	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.25262			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.99389			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93955			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	114.92724			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97493			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.27388	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	101.04691			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.32756			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.28361			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.27556		100.09221	13.24266			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.86997			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.50838			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.06551			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.21081			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.88917			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.51049			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98413			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	100.99692			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.89615			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.91805			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.25219			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.89336			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.87553			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.89907			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.96302		13.22500	54.94316			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.83830			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.83957			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.31293			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.88516			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	4.19500	84.80367		4.19500	87.72346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.93069			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.93069			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.57472			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70589			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.11207			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.12319			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.86743			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.84337			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.97487			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.01535			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.61609			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.97515			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.09998			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.18931			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.90793			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.37293			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.77545			0.00	0	0.00
FRC187		On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.41447			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.23720			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	100.00000	0.88423		100.00000	0.88066			0.00	0	500,000,000.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.21026			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.98790			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.98161			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.29104			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.82222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.06105			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		4.03000	112.58500		4.03000	109.84084			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.00197			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.01344			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		4.01000	103.39324		4.01000	109.99552			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.88000	98.85338		1.88000	121.13503			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		4.03000	100.67683		4.03000	109.84084			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.86000	101.33261		2.86000	119.28383			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.93000	102.25134		2.93000	124.47404			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.08325			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.70314			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.41129			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.43839			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.85399			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.99436			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	105.01786			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.18288			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.13451			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.94713			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.30282			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.94587			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.94893			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.57582			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.96128			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.37547		100.00000	9.35226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		15.84725	100.00000	15.80801				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000		142.00645	5.00000	141.98224				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.03897				0.00	0	100,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.07908				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.39737				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.54983				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	104.06262				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.52680				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.74068				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		100.00000	0.00000	79.28764				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	3.12000		85.89883	3.12000	111.62574				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.17143				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.39932	10.38000	100.37074				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.39932	10.38000	100.37074				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00406				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.14226				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	3.20000		120.18840	3.20000	245.81006				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.70000		124.95565	2.70000	255.56354				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.42000		118.16075	3.42000	241.66167				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	3.16000		97.17218	3.16000	116.80466				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.06874				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.69000		120.78788	2.69000	117.08196				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.22820				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.48672				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.01916			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	3.10000		88.77558		3.10000	88.76502			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.49416		104.97509	16.45151			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.77607		101.07593	20.72413			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.62873		100.44759	12.59734			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.82787			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.11005		100.76967	19.06241			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.72000		98.04953		2.72000	98.03892			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	100.45716			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.91000		91.53025		2.91000	99.28718			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.31544			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.94000		91.26409		2.94000	98.99837			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.44528			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.90000		123.02178		2.90000	318.78603			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.56571			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.89910			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.90529			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.90986			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.31565			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.17084			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.90948			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.45300			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.74000		104.65958		6.74000	104.64041			188,720,000,000.00	28,000,000	2,229,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond		7.44500	104.84565		7.44500	104.82447			744,500,000,000.00	100,000,000	150,000,000.00
FRX16	On 15/09/2016	Spot Bond		8.35500	102.35383		8.35500	102.33070			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.73500	102.65326		8.73500	102.62903			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.88000	108.85099		8.88000	108.82500			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		9.37000	100.41712		9.37000	100.39172			22,488,000,000.00	2,400,000	12,400,000.00
FRX20	On 01/10/2020	Spot Bond		9.60500	98.92465		9.60500	98.89916			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		10.23000	88.96819		10.23000	88.94366			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		10.29500	104.61481		10.29500	104.58597			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		9.50000	101.47509		9.50000	101.45112			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		11.07500	92.39757		11.07500	92.37051			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.81500	77.44924		10.81500	77.42683			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.67388			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.71346			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.74546			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.75825			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.79016			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.84124			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.87954			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.04533			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.75152			0.00	0	1,500,000,000.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.42161			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		10.13500	101.31982		10.13500	101.29231			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.08918			0.00	0	0.00
GRA309	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.82353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRA310	On 18/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.39061			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.76955			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	100.05772			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.06134			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.06835			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.07702			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.08906			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.03998			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.61263			0.00	0	20,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.30224			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.92098			0.00	760,000,000	200,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.48585			0.00	900,000,000	300,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.99240			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.58055			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.81509			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.11110			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.19599			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.95316			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.03689			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.03735			0.00	0	0.00
HILC09	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC10	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.17967			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	100.00000		82.59910		100.00000	82.41796		2,460,000,000,000,000.00	24,600,000,000	19,800,000,000.00	
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	100.20951			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.85694		100.30143		8.85694	100.83317			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	100.22473			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	9.20899		100.31664		9.20899	108.65492			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	100.24428			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.65839		100.33982		9.65839	106.53565			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	100.26815			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	100.28184			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.35639			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.37331			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	9.06000		103.48634		9.06000	103.46101		317,100,000,000.00	35,000,000	3,003,300,000.00	
HWAY23	On 07/12/2023	Spot Bond	2.47000		127.22518		2.47000	260.20687			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.45000		129.78205		2.45000	260.61543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond		9.95500	94.03593		9.95500	94.01070			104,527,500,000.00	10,500,000	1,340,100,000.00
HWAY35	On 31/07/2035	Spot Bond		9.87500	94.61868		9.87500	94.59349			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	36.36425		100.00000	36.27420			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.43860		100.00000	9.41522			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	57.93655		100.00000	57.79309			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	27.55495		100.00000	27.48671			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	15.27446		100.00000	15.23664			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	10.37893		100.00000	10.35379			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.30000	105.37978		2.30000	105.36954			298,590,019,940,000.00	29,821,747,800	88,981,065,200.00
I2038	On 31/01/2038	Spot Bond		2.50000	103.65712		2.50000	103.64646			47,069,198,000,000.00	18,827,679,200	50,988,600,000.00
I2046	On 31/03/2046	Spot Bond		2.55000	102.03770		2.55000	102.02714			225,907,713,000,000.00	88,591,260,000	79,535,630,000.00
I2050	On 31/12/2050	Spot Bond		2.54000	107.62854		2.54000	107.61739			92,922,512,656,000.00	36,583,666,400	16,977,500,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.20000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		8.39500	106.19009		8.39500	106.16596			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.94450			0.00	0	5,000,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.00625			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.92457			0.00	4,000,000,000	1,000,000,000.00
IBL20	On 15/03/2014	Spot Bond		8.15500	107.85836		8.15500	103.49630			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.89500	104.92205		8.89500	104.89684			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		9.48500	105.63875		9.48500	105.61171			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		8.08500	106.71085		8.08500	102.52672			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.16837			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.35046			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.85000	113.47286		4.85000	113.45422			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		8.71500	102.86780		8.71500	102.84396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.03436			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.03647			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.70000	101.11909		1.70000	123.31160			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.76000	99.97407		2.76000	120.17395			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.09875			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.20710			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	9.15500	101.71523		9.15500	101.69023			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.40989			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.64380			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.78634			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	9.70000	94.53765		9.70000	94.51305			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	10.15000	87.72876		10.15000	87.70477			139,055,000,000.00	13,700,000	6,300,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.16777			0.00	0	20,000,000.00
IBL49		On 02/04/2018	Spot Bond	9.23500	96.11130		9.23500	96.08747			258,580,000,000.00	28,000,000	7,000,000.00
IBL50		On 02/08/2020	Spot Bond	10.20000	94.99221		10.20000	94.94274			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01294			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.01571			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	8.65500	97.03734		8.65500	97.01464			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	9.48000	95.22034		9.48000	95.19598			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.10272			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00323		100.00000	0.00322			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14351			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.15499			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	9.74500	95.62680		9.74500	95.60180			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	101.50360		5.00000	101.48983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.50360		5.00000	101.48983			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.08189		5.00000	100.06823			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.50360		5.00000	101.48983			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.59905		4.00000	101.58793			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.55208			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.48516			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.79093			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.69631		9.20000	110.66896			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.68797			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.68797			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.65411			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.34016		100.00000	8.31951			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.12459			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.39756			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	10.39500	102.00196		10.39500	101.97341			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.14796			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.30185			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.83499			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.16586			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.70728		100.00000	6.69103			0.00	0	0.00
IN238U	On 13/03/2014	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
INA406	On 04/02/2014	Spot Bond	5.80000	94.51796		5.80000	94.51796			0.00	0	0.00
INA407	On 11/02/2014	Spot Bond	5.80000	99.92061		5.80000	99.82551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA408		On 18/02/2014	Spot Bond	5.80000	99.80968	5.80000	99.71479			0.00	0	0.00
INA409		On 25/02/2014	Spot Bond	5.80000	99.69899	5.80000	99.60431			0.00	0	0.00
INA410		On 04/03/2014	Spot Bond	5.90000	99.58148	5.90000	99.48540			0.00	0	0.00
INA411		On 11/03/2014	Spot Bond	5.90000	99.46941	5.90000	99.37354			0.00	0	0.00
INA414		On 01/04/2014	Spot Bond	5.90000	99.13468	5.90000	99.03945			0.00	0	0.00
INA415		On 08/04/2014	Spot Bond	5.90000	99.02360	5.90000	98.92859			0.00	0	0.00
INA416		On 15/04/2014	Spot Bond	6.00000	98.89455	6.00000	98.79818			0.00	0	0.00
INA417		On 22/04/2014	Spot Bond	6.00000	98.78214	6.00000	98.68599			0.00	0	0.00
INA418		On 29/04/2014	Spot Bond	6.00000	98.66998	6.00000	98.57405			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.26396			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.77007			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	12.14174	101.09578	12.14174	101.10272			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	12.14174	99.00056	12.14174	99.85419			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.88667			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.47709			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.86675			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.23891	6.50000	102.22094			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.96230			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.57001			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.20123			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.20123			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.31580			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	97.41209			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.04057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.84705			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.27939			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.30309			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.91411			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.00391			0.00	0	0.00
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.68736			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.85031			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.01982			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.19726			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.10589			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.67720			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.71709			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.83069			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.23303			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		100.00000	54.51356		100.00000	100.00000		1,400,000,000,000,000.00	14,000,000,000	14,000,000,000.00	
ING60U	On 28/02/2014	Spot Bond		100.00000	105.65665		100.00000	105.38434			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.81976			0.00	0	0.00
INGR01	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.97162			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.03492			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond		100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.33692			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.34621			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.35245			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		9.40500	101.15017		9.40500	101.12464			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		7.71000	107.87785		7.71000	103.38442			3,084,000,000.00	400,000	400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.04991			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	9.63500	103.95237		9.63500	103.92536			257,254,500,000.00	26,700,000	7,300,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.48153			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.42129			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.61746			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.90502			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	9.57500	102.53079		9.57500	102.50445			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.93325			0.00	0	1,030,000,000.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.29788			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.85000	92.54618		3.85000	111.24195			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	4.35000	91.61905		4.35000	123.05336			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.65175			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.41021			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.38308			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.12236			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.78108			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	4.30000	86.10911		4.30000	86.84786			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	4.30000	86.03733		4.30000	94.56152			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.21328			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.79570			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.83499			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	12.77000	106.74549		12.77000	106.70899			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.05119			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	4.35000	90.64673		4.35000	123.05336			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.12067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.22423			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.23510			0.00	0	0.00
IVA406		On 06/02/2014	Spot Bond	5.80000	94.51796		5.80000	99.90475			0.00	0	0.00
IVA407		On 14/02/2014	Spot Bond	5.80000	99.87304		5.80000	99.79385			0.00	0	0.00
IVA408		On 20/02/2014	Spot Bond	5.80000	99.77803		5.80000	99.68320			0.00	0	0.00
IVA409		On 27/02/2014	Spot Bond	5.80000	99.66741		5.80000	99.57279			0.00	0	0.00
IVA410		On 06/03/2014	Spot Bond	5.90000	99.54944		5.90000	99.45341			0.00	0	0.00
IVA411		On 13/03/2014	Spot Bond	5.90000	99.43743		5.90000	99.34162			0.00	0	0.00
IVA414		On 03/04/2014	Spot Bond	5.90000	99.10291		5.90000	99.00775			0.00	0	0.00
IVA415		On 10/04/2014	Spot Bond	5.90000	98.99191		5.90000	98.89696			0.00	0	0.00
IVA416		On 17/04/2014	Spot Bond	6.00000	98.86241		6.00000	98.76610			0.00	0	0.00
IVA417		On 24/04/2014	Spot Bond	6.00000	98.75007		6.00000	98.65398			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	99.85930			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.02861			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.06654			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.58267			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.45743			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.85440			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.01208			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.02283			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.91957			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.01161			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.28180			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.45738			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.15825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.34631			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.34943			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.35568			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.32757			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.20733			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02855			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.84838			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.44813			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.96727			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	96.62006		100.00000	96.37912			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	95.33679		100.00000	94.84536			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.12639			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	56.34660		100.00000	56.20707			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.51127			0.00	300,000,000	100,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	16.17780		100.00000	16.13860			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.33510			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	62.77013		100.00000	62.61807			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	64.25531		100.00000	64.09964			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	55.32435		100.00000	55.18734			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	54.30884		100.00000	54.20580			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	51.45739		100.00000	51.32853			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	49.66792		100.00000	49.50764			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.31756			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.04695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond	9.31500	135.67204	9.31500	135.63792				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.05152				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.82142				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.02152				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.73500	93.82697	9.73500	93.80274				65,224,500,000.00	6,700,000	36,700,000.00
LGL03	On 03/04/2018	Spot Bond	9.88500	66.97954	9.88500	95.10038				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	10.30000	94.51038	10.30000	94.48459				214,240,000,000.00	20,800,000	2,400,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.46642				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.64500	100.05264	11.64500	100.02153				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.61274				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.63870				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.75989				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.90526				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.09409				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.33637				0.00	0	0.00
MAQ043	On 13/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.88479				0.00	0	0.00
MAQ044	On 07/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.56337				0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.18239				0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	100.00000	0.00000	98.87638				0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	55.71603	100.00000	55.61032				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	62.77013	100.00000	62.61807				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.79880				0.00	0	0.00
MAQ11U	On 11/02/2014	Spot Bond	100.00000	98.64865	100.00000	98.38275				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	58.77034	100.00000	58.62317				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBC022	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	98.97396			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.55275			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.29782			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.65867			0.00	1,200,000,000	400,000,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.26361			0.00	680,000,000	170,000,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.94160			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.63589			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.51777			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.92168			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.84746			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.25067			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.90544			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.89748			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	103.69980		100.00000	103.42473			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	87.92118		100.00000	87.71671			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	58.82439		100.00000	58.63666			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	44.31973		100.00000	44.21236			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	15.04325		100.00000	15.00600			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	36.72668		100.00000	36.63574			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		9.62000	100.43310		9.62000	100.40717			69,264,000,000.00	7,200,000	153,800,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.03385			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.95310			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.83312			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.00653			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.02275			0.00	900,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.10380			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.37041			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.39776			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.97000	102.02408		8.97000	101.99948			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.69000	99.46701		9.69000	99.44101			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		10.42000	98.69331		10.42000	98.66562			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		7.02500	103.14477		7.02500	103.12520			0.00	0	1,160,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.75183			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.78378			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		10.50000	100.30769		10.50000	100.27881			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		8.39500	103.52135		8.39500	103.49784			0.00	0	4,760,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.24799			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.89500	98.54448		9.89500	98.51834			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	9.91843		100.00000	9.89387			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.19230			0.00	900,000,000	330,000,000.00
MQB02	On 31/05/2017	Spot Bond		9.59500	98.47394		9.59500	98.44859		147,763,000,000.00		15,400,000	134,600,000.00
MTN02	On 13/07/2014	Spot Bond		8.13000	101.54400		8.13000	101.52214		348,777,000,000.00		42,900,000	16,100,000.00
MTN03	On 13/07/2015	Spot Bond		8.49500	101.75431		8.49500	101.73093			0.00	0	1,010,000,000.00
MTN04	On 13/07/2017	Spot Bond		9.53500	102.36626		9.53500	102.33992		120,141,000,000.00		12,600,000	49,400,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.70500		100.89771	5.69106			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	5.78251		100.61875	5.76842			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.84432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.84199			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.83930			0.00	600,000,000	200,000,000.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.83683			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.83543			0.00	600,000,000	200,000,000.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.82118			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.80432			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.29642	100.00000	100.00000	0.29571			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.29642	100.00000	100.00000	0.29571			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.82000	92.73767		9.82000	92.71311			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	8.34500	97.08399		8.34500	97.06207			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.26698			0.00	820,000,000	210,000,000.00
NBK11A		On 28/11/2020	Spot Bond	10.02000	96.36396		10.02000	96.33795			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.46390			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.39169			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.80609			0.00	200,000,000	200,000,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.52693			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.47123			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.05346			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.09705			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	8.09500	107.80045		8.09500	107.77682		5,727,212,500,000.00	707,500,000	1,413,700,000.00	
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.26707			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.52000	112.65948		9.52000	112.63054		19,992,000,000.00	2,100,000	2,100,000.00	
NBK4		On 28/10/2024	Spot Bond	11.49000	31.15127		11.49000	31.14198			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	8.49500	104.22423		8.49500	104.20041			0.00	0	950,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.21383			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.23103				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	7.94500	107.31546	7.94500	103.13982				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.75481				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.84500	104.47535	8.84500	104.45038			2,676,497,000,000.00	302,600,000	302,600,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.72556				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.39664				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.67757				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.50495				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.33533				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.22551				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	87.74850				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.15447				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	100.07434				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.09030				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.03138				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.39299				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	83.91110				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.92374				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.87204				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.97166				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.76131			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.82527			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.77418			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.44555			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.74285			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.73180			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.73117			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.09283			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		9.34500	105.86040		9.34500	105.83370			0.00	0	2,290,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	102.43537			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.40454			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		7.26000	108.85670		7.26000	99.94037			13,794,000,000.00	1,900,000	1,900,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.39754			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.98500	110.37697		12.98500	110.33862			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	112.08759			0.00	0	0.00
NET47	On 03/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.62094			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.96298			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.46860			0.00	0	1,490,000,000.00
NILB10	On 08/12/2016	Spot Bond		2.71000	158.91079		2.71000	158.89365			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		9.55000	99.38017		9.55000	99.35457			0.00	0	0.00
NPL07	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.84594			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		10.18000	103.29083		10.18000	103.29647			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.30376			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.40048			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.23420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.22181			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.27308			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	10.38000		103.32565		10.38000	103.56912			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.32438			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.27315			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.30381			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.58000		103.36051		10.58000	103.36423			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.40636			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.34489			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.32430			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.71324			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.58842			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.36528			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.84500		109.30016		7.84500	103.75184			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	9.36000		113.25227		9.36000	113.22381			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.67500		118.22899		9.67500	118.19814			0.00	0	750,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.60500		160.69863		2.60500	160.68174			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.99500		119.49491		9.99500	119.46289			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.20412			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.19631			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.02191			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.01850			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.84864			0.00	420,000,000	140,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.76870			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.45372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.88351			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	18.30383	100.00000	18.25949			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	26.93695	100.00000	26.87024			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	7.62500	104.52990	7.62500	104.50841			37,362,500,000.00	4,900,000	4,900,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	13.62521	100.00000	13.59109			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	92.55000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	41.61524	100.00000	41.51220			0.00	0	0.00
PMM08		On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.85776			0.00	0	0.00
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	103.52110			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.84175			0.00	0	0.00
PMM11		On 23/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.10498			0.00	0	0.00
PNP13		On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.24473			0.00	0	0.00
PNP14		On 20/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.11647			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.71461			0.00	0	0.00
PPC002		On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.44937			0.00	1,400,000,000	700,000,000.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.06178			0.00	900,000,000	300,000,000.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.78204			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.76717			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.86116			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.81582			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.78474			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.91285			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.85633			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.81717			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.96995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.90356			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.85498			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.05278			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.05765			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.05985			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.06472			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.08566			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.09052			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.45928			0.00	10,748,400,000	2,734,600,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.02892			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	7.39500		108.88252		7.39500	108.86068			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.88000		96.00832		6.88000	95.99038			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.73500		36.24329		8.73500	36.23478			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	7.25500		114.63877		7.39500	114.39451		3,300,954,800,689,000.00		11,709,827,800	90,421,797,500.00
R158	On 15/09/2015	Spot Bond	7.39500		114.41747		7.39500	114.39451			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	7.29500		89.15444		7.29500	89.13679			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	7.39500		119.56473		7.39500	119.54075			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	7.22500		83.13592		7.22500	83.11962			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.90000		113.45019		8.91500	113.29992		8,233,658,084,750,000.00		48,725,627,500	71,300,305,900.00
R187P	On 21/12/2026	Spot Bond	8.65500		33.60335		8.65500	33.59553			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.57500		31.20363		8.57500	31.19644			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	2.20000		265.81316		2.20000	265.78815		87,855,547,560,000.00		39,934,339,800	30,174,266,600.00
R201	On 21/12/2014	Spot Bond	6.39000		103.08537		6.51000	102.96542		375,047,119,800,000.00		58,692,820,000	08,770,930,000.00
R202	On 07/12/2033	Spot Bond	2.40000		202.76296		2.40000	202.74277		524,472,366,720,000.00		18,530,152,800	51,874,600,000.00
R2023	On 28/02/2023	Spot Bond	8.72000		97.40449		8.77000	97.08529		2,525,398,642,792,000.00		89,609,936,100	542,111,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203		On 15/09/2017	Spot Bond	7.95000	104.19258		8.03500	103.90698			4,522,430,240,910,000.00	68,859,149,800	26,175,160,100.00
R2030		On 31/01/2030	Spot Bond	9.32500	89.23119		9.32500	89.20873			230,154,987,500,000.00	24,681,500,000	05,082,600,000.00
R2037		On 31/01/2037	Spot Bond	9.37500	91.94086		9.37500	91.91760			2,833,295,887,500,000.00	02,218,228,000	19,064,143,800.00
R204		On 21/12/2018	Spot Bond	8.19000	100.26692		8.27000	99.93050			2,484,527,874,192,000.00	03,361,156,800	95,982,545,500.00
R2048		On 28/02/2048	Spot Bond	9.44000	96.83888		9.44000	96.81421			873,456,506,512,000.00	92,527,172,300	28,838,672,300.00
R207		On 15/01/2020	Spot Bond	8.44000	94.96239		8.50000	94.67458			3,689,568,220,832,000.00	37,152,632,800	15,525,531,800.00
R208		On 31/03/2021	Spot Bond	8.55000	92.89908		8.59500	92.65514			7,602,333,382,305,000.00	89,161,799,100	92,275,505,300.00
R209		On 31/03/2036	Spot Bond	9.33500	73.53431		9.30500	73.73090			3,796,731,616,341,000.00	06,720,044,600	54,307,640,600.00
R210		On 31/03/2028	Spot Bond	2.45000	153.07232		2.45000	153.05688			53,463,287,990,000.00	21,821,750,200	28,903,125,100.00
R211		On 31/01/2017	Spot Bond	1.00000	125.82832		1.00000	125.82057			31,245,106,800,000.00	31,245,106,800	23,671,000,000.00
R212		On 31/01/2022	Spot Bond	2.19000	125.17929		2.19000	125.16749			36,177,284,958,000.00	16,519,308,200	04,571,400,000.00
R213		On 28/02/2031	Spot Bond	9.33500	83.32689		9.30500	83.52232			3,404,135,886,877,500.00	64,663,726,500	40,633,500,000.00
R214		On 28/02/2041	Spot Bond	9.39000	74.63881		9.39000	74.61990			3,827,103,282,894,000.00	07,572,234,600	35,769,934,600.00
R225C		On 15/03/2014	Spot Bond	6.37000	99.35842		6.37000	99.34119			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	6.48000	96.23237		6.48000	96.21542			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	7.45500	92.24931		7.45500	92.23066			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	7.29500	89.15444		7.29500	89.13679			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	7.21500	86.15668		7.21500	86.13981			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	7.22500	83.13592		7.22500	83.11962			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	6.56500	97.62941		6.56500	97.61227			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	6.51500	94.56968		6.51500	94.55303			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	7.36500	90.56063		7.36500	90.54264			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond	7.23500	87.54937		7.23500	87.53228			0.00	0	0.00
R329C		On 21/06/2016	Spot Bond	7.21500	84.53152		7.21500	84.51506			0.00	0	0.00
R330C		On 21/12/2016	Spot Bond	7.27500	81.45271		7.27500	81.43672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	8.01000	76.74049	8.01000	76.72394			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	8.06000	73.64822	8.06000	73.63224			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	8.27500	70.15887	8.27500	70.14324			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	8.25500	67.43443	8.25500	67.41945			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	8.23500	64.82825	8.23500	64.81388			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	8.22500	62.29963	8.22500	62.28584			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	8.46000	58.98491	8.46000	58.97148			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	8.44000	56.66576	8.44000	56.65290			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	8.51500	54.08371	8.51500	54.07132			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	8.48500	51.99276	8.48500	51.98089			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	8.45500	49.99704	8.45500	49.98567			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	8.42500	48.09179	8.42500	48.08089			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	8.38500	46.31412	8.38500	46.30367			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	8.34500	44.61931	8.34500	44.60929			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.85500	40.71424	8.85500	40.70455			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.81500	39.15074	8.81500	39.14146			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.77500	37.66174	8.77500	37.65286			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.73500	36.24329	8.73500	36.23478			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.69500	34.89166	8.69500	34.88350			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	8.65500	33.60335	8.65500	33.59553			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	8.61500	32.37504	8.61500	32.36754			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	8.57500	31.20363	8.57500	31.19644			0.00		0	0.00	
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.31626			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.43014			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.53449			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.47406			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.34756			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	12.39226		100.00000	12.36123			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	5.67764		100.00000	5.66358			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.00273			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.06554			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60762			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.00766			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.41506			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.64297			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.20505			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.38707			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.43365			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.03034			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.46254			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.18462			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.32868			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.22882			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.13631			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.60502			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.97309			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.15900			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.14272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.14272			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.05700			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.19198			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.47710			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.29114		12.35000	102.25783			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.23578			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.67218		100.00000	11.64390			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.12850			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.60139			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38156			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.21514			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.44262			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.59320			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.70581		100.00000	1.70159			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	9.25323		100.00000	9.23031			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	21.28939		100.00000	21.23608			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.22101		100.00000	13.20482			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	21.30790		100.00000	21.25629			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	103.01807			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.25666			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.89500	103.30900		9.89500	103.28158			97,960,500,000.00	9,900,000	611,500,000.00
RW23	On 10/12/2023	Spot Bond		10.02000	88.79646		10.02000	98.31865			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		10.45500	82.94598		10.45500	100.01024			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	96.50062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	8.64500		107.48504		8.64500	107.45991			0.00	0	3,000,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.43762			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	10.08500		100.43139		10.08500	100.40424			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.16397			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.95655			0.00	3,900,000,000	3,900,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.13227			0.00	100,000,000	200,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.15414			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.14952			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	8.49500		103.30960		8.49500	103.28586			17,120,823,000,000.00	2,015,400,000	4,688,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.87000		97.79271		9.87000	97.76683			103,635,000,000.00	10,500,000	402,100,000.00
SBK111	On 09/04/2014	Spot Bond	2.60000		136.76520		2.60000	133.03392			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	8.85500		112.14563		8.85500	112.11879			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.71500		112.36066		8.71500	112.33418			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.64500		112.46840		8.64500	112.44210			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.43500		99.71712		9.43500	99.69173			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.79000		112.24539		8.79000	112.21872			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.75500		112.29916		8.75500	112.27258			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.85439			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.86896			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.95845			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.56889			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	9.08500		102.78972		9.08500	102.76449			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.96519			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.51087			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.75524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.78517			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	10.24500		100.90412		10.24500	100.87643			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.56500		98.77572		10.56500	98.74763			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	99.75087			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.95021			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.56409			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.31977			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	9.76000		98.17415		9.76000	98.14831			680,272,000,000.00	69,700,000	26,300,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		7.85285		100.00000	7.81315			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.61500		91.55072		9.61500	91.52697			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	10.29500		93.00163		10.29500	92.97585			182,221,500,000.00	17,700,000	7,100,000.00
SBS9	On 07/07/2016	Spot Bond	8.57500		107.02401		8.57500	106.99918			223,807,500,000.00	26,100,000	8,900,000.00
SBSI11	On 07/12/2023	Spot Bond	2.73000		124.66324		2.73000	254.96528			0.00	0	71,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.70000		102.35891		1.70000	123.31160			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.57000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		9.79623		100.00000	9.77197			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		156.17166		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		108.15529		2.27000	121.31251			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.23891		6.50000	102.22094			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.95888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.63779			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.25598			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		10.06500	97.21743		10.06500	97.19121			18,117,000,000.00	1,800,000	1,800,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.03522			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.41086			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.75564			0.00	300,000,000	100,000,000.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.67772			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.02607			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	10.40414		100.00000	10.37893			20,000,000,000,000.00	200,000,000	100,000,000.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.98774			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		8.69500	106.68082		8.69500	106.65615			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.87000	92.67387		9.87000	95.57931			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		9.38500	99.86378		9.38500	99.83848			0.00	0	1,915,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.39439			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.35694			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.46961			0.00	0	60,000,000.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.36739			0.00	0	60,000,000.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.02457			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		9.13500	102.08160		9.13500	102.05656			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.47351			0.00	1,000,000,000	500,000,000.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.62957			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.28522			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		10.27500	92.51564		10.27500	92.49018			53,430,000,000.00	5,200,000	2,415,200,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.25208			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.08051			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	10.20300	85.15257		10.20300	85.12929			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	10.26500	84.87839		10.26500	84.85505			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.75500	101.93651		7.75500	101.91521			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.76000	89.31672		9.76000	89.29321			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90824			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	9.21500	100.36448		9.21500	100.33951			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	8.29500	113.00930		8.29500	112.98393			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	3.05000	97.58683		3.05000	97.94747			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	9.22000	96.31371		9.22000	96.28986			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.91076			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.73617			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.31709			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	10.33500	102.49063		10.33500	102.46227			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.09413			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.12437			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.85507			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.53500	74.96850		10.53500	75.31030			0.00	0	0.00
SSN022		On 04/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.21134			0.00	0	0.00
SSN023		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.24449			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.19430			0.00	0	0.00
SY1030		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1031		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.91219			0.00	0	0.00
SY1032		On 14/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.86785			0.00	0	0.00
SY1033		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.80932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1034		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.82364			0.00	0	0.00
SY1035		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.80949			0.00	0	0.00
SY1036		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.80905			0.00	0	0.00
SY1038		On 24/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.72134			0.00	0	0.00
SY1039		On 25/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.70576			0.00	0	0.00
SY1040		On 03/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.61692			0.00	0	0.00
SY1041		On 07/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.55682			0.00	0	0.00
SY1042		On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.49856			0.00	0	0.00
SY1044		On 18/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.39376			0.00	0	0.00
SY1045		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.79611			0.00	0	0.00
SY1046		On 23/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.86158			0.00	0	0.00
SY1047		On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.75715			0.00	0	0.00
SY1048		On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.75755			0.00	0	0.00
SY1049		On 05/05/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	7.85500	111.44674		7.85500	111.42315			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	9.51500	99.58882		9.51500	99.56339			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	73.40053		100.00000	73.26071			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	55.64952		100.00000	55.51172			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	22.31505		100.00000	22.26100			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	7.31500	107.14811		7.31500	103.13620			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.17470			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.03356			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.20123			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.10116			0.00	0	0.00
TFS118		On 21/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.76826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS119		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	98.86051			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.03164			0.00	0	25,000,000.00
TFS84		On 28/07/2016	Spot Bond	8.64500	100.33222		8.64500	100.30876			0.00	0	40,000,000.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.26523			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.19172			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.20028			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	100.40394		7.83000	100.38264			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.18701			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.19771			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.11276			0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.18701			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.19771			0.00	0	0.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	78.46432		7.16000	100.35041			0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.21866			0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.21694			0.00	0	0.00
TH10C1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.25786			0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25233			0.00	0	0.00
TH10D1		On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.41826			0.00	0	0.00
TH10D2		On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39939			0.00	0	0.00
TH11A1		On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.18658			0.00	0	0.00
TH11A2		On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.20028			0.00	0	0.00
TH11A3		On 18/07/2018	Spot Bond	8.73000	100.44949		8.73000	100.37838			0.00	0	0.00
TH11A4		On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.18529			0.00	0	0.00
TH11A5		On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.19771			0.00	0	0.00
TH11A6		On 18/07/2041	Spot Bond	9.74000	85.77183		9.74000	94.89319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.21950			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.21481			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.25701			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.25530			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.38890			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.39058			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20303			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.05076		101.06155	6.03564			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.18529			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	108.99305			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.22378			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.24083			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.41994			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65191			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.19650			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20085			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.19650			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.20085			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.20303			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.19388			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20085			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22479			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.22479			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22479			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.26824			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.25739			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.43052			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.44130			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.43699			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	9.14500		106.36261		9.14500	106.33649			1,956,115,500,000.00	213,900,000	1,218,300,000.00
TL20	On 22/02/2020	Spot Bond	8.67500		87.56310		8.67500	87.51558			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.94500		103.07898		8.94500	103.05406			2,731,166,116,000.00	305,328,800	6,152,164,400.00
TN20	On 17/09/2020	Spot Bond	9.76500		107.61561		9.76500	107.58727			6,223,135,873,500.00	637,289,900	25,110,468,100.00
TN23	On 06/11/2023	Spot Bond	9.95000		107.93884		9.95000	107.90989			4,823,760,000,000.00	484,800,000	9,882,400,000.00
TN25	On 19/08/2025	Spot Bond	10.06500		100.60153		10.06500	100.57469			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	10.06500		93.45792		10.06500	93.43257			5,978,288,926,500.00	593,968,100	7,759,968,100.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.62006			0.00	300,000,000	100,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.31402			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.90894			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.77666			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.77063			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.76989			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.73967			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.67753			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.43665			0.00	0	10,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.45708			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.46931			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.17799		10.00000	100.14831			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.17355		9.75000	100.14461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000		10.17300		100.00000	10.14396			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.98524			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.95662			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	98.84602			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.51158			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.34618			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.36243			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	0.00000		100.00000		0.00000	99.13979			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	96.21619			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000		100.00000		0.00000	98.72773			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	95.50479			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	95.33822			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	98.07153			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	97.37907			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	94.20198			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		86.25411		100.00000	86.05628			0.00	0	0.00
TWC034	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.23318			0.00	0	0.00
TWC035	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.17569			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.34437			0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.31442			0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.28448			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.23956			0.00	0	0.00
TWC041	On 12/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.20597			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.20962			0.00	0	0.00
TWC43U	On 12/03/2014	Spot Bond	100.00000		93.96006		100.00000	93.72515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.23318			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.32560			0.00	0	0.00
TWCM07	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.23772			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.28656			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.99500	108.13832		9.99500	108.10918			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.37785			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.23556			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.60340			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		10.37500	103.53231		10.37500	103.50338			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.53045			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.56976			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.90943			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.90607			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.90601			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60182			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.62199			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.75500	112.19043		7.75500	112.16685			2,331,539,199,000.00	300,649,800	9,874,364,900.00
WS05	On 01/08/2018	Spot Bond		1.48000	231.61459		1.48000	231.59727			29,600,000,000.00	20,000,000	3,020,000,000.00
WSP1	On 28/05/2015	Spot Bond		7.69500	103.31350		7.69500	103.29195			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		8.54000	103.01933		8.54000	102.99553			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.82500	102.44633		8.82500	102.42189			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		9.12500	101.12704		9.12500	101.10212			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		9.13500	101.00815		9.13500	100.98323			3,552,683,715,000.00	388,909,000	2,484,454,500.00
Z014	On 30/06/2015	Spot Bond		7.34500	90.40891		7.34500	90.39090			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		6.53500	99.06000		6.53500	99.04244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z019	On 30/06/2014	Spot Bond	6.54500	97.48286		6.54500	97.46582			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	7.27500	88.57490		7.27500	88.55751			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.52500	94.91893		6.52500	94.90210			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	7.34500	90.39090		7.34500	90.37289			0.00	0	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	8.21500	63.48562		8.21500	63.47150			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	30.74940		100.00000	30.69106			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	16.27604		100.00000	16.24516			0.00	0	0.00
Total for j-Bonds :										90,458,464,420,362,900.00	17,696,367,900	105 808 097 500.00
Grand Total:										90,458,498,227,759,700.00	17,696,629,774	105 811 605 621.00